



DAFTAR LAMPIRAN

Lampiran 1 : Daftar emiten sampel 2000 - 2005

No.	ID Saham	Nama Perusahaan	rata-rata frek.	Nilai Pasar
1	TLKM	Telkom (Persero)	656	109,506,000,000,000
2	ASII	Astra Internasional, Tbk	503	81,600,000,000,000
3	ISAT	Indosat, Tbk	387	44,786,600,000,000
4	HMSP	H.M, Sampoerna, Tbk	284	33,883,600,000,000
5	INDF	Indofood Sukses Mak. Tbk	321	30,856,600,000,000
6	INKP	Indah Kiat Pulp & Pape	412	28,602,400,000,000
7	BUMI	Bumi Resources, Tbk	243	28,100,000,000,000
8	GGRM	Gudang Garam, Tbk	318	26,820,600,000,000
9	UNTR	United Tractors, Tbk	274	18,722,500,000,000
10	BDMN	Bank Danamon, Tbk	78	11,743,000,000,000
11	AALI	Astra Agro Lestari, Tbk	176	10,795,000,000,000
12	MLPL	Multipolar Corporation, Tbk	275	9,545,930,000,000
13	ANTM	Aneka Tambang, Tbk	149	9,190,000,000,000
14	BNGA	Bank Niaga, Tbk	164	9,061,000,000,000
15	MEDC	Medco Energi International , Tbk	137	8,807,930,000,000
16	PNBN	Pan Indonesia Bank, Tbk	143	8,660,130,000,000
17	SMCB	Holcim Indonesia, Tbk	232	8,634,730,000,000
18	LPBN	Bank Lippo, Tbk	119	8,614,660,000,000
19	KLBF	Kalbe Farma, Tbk	165	8,451,570,000,000
20	GJTL	Gajah Tunggal, Tbk	168	8,129,460,000,000
21	INTP	Indocement T. P. Tbk	103	7,991,410,000,000
22	BNII	Bank INTL Indonesia, Tbk	100	7,721,000,000,000
23	BNBR	Bakrie Brothers, Tbk	132	7,559,000,000,000
24	LPLI	Lippo E-NET Tbk	289	7,272,050,000,000
25	MPPA	Matahari Putra Prima, Tbk	151	6,822,860,000,000
26	UNVR	Unilever Indonesia, Tbk	73	6,606,960,000,000
27	RALS	Ramayana Lestari S, Tbk	93	6,188,990,000,000
28	BLTA	Berlian Laju Tanker, Tbk	85	6,099,300,000,000
29	TKIM	Pabrik Kertas Tjiwi Kimia, Tbk	130	5,992,090,000,000
30	TINS	Timah, Tbk	132	5,326,710,000,000
31	LSIP	PP. London Sumatera, Tbk	93	5,219,640,000,000
32	JIHD	Jakarta International Hotel, Tbk	121	5,058,540,000,000
33	RMBA	Bentoel International INV, Tbk	135	4,955,680,000,000
34	SMGR	Semen Gresik (Persero), Tbk	94	4,875,380,000,000
35	INCO	Int'l Nickel Indonesia, Tbk	60	4,464,470,000,000

36	BMTR	Bimantara Citra, Tbk	96	4,364,050,000,000
37	KIJA	Kawasan IND Jababeka, Tbk	91	3,520,130,000,000
38	CTRS	Ciputra Surya, Tbk	82	3,405,560,060,000
39	ASGR	Astra Graphia, Tbk	493	3,250,000,000,000
40	MTDL	Metrodata Electronics, Tbk	136	3,236,820,000,000
41	ELTY	Bakrieland Development, Tbk	95	3,068,220,000,000
42	CMNP	Citra Marga Nusaphala, Tbk	77	2,870,500,000,000
43	TSPC	Tempo Scan Pacific, Tbk	60	2,808,500,000,000
44	BRPT	Barito Pacific Timber, Tbk	81	2,370,500,060,000
45	PNLF	Panin Life, Tbk	46	2,201,320,000,000
46	AUTO	Astra Otoparts, Tbk	59	2,170,000,000,000
47	SMRA	Summarecon Agung, Tbk	48	2,154,100,000,000
48	UNSP	Bakrie Sumatera Plantations, Tbk	52	2,027,640,000,000
49	BHIT	Bhakti Investama, Tbk	80	1,938,450,000,000
50	BNLI	Bank Permata, Tbk	43	1,733,400,000,000
51	MKDO	Makindo, Tbk	57	1,728,690,000,000
52	EPMT	Enseval Putera M,T, Tbk	59	1,671,610,000,000
53	DYNA	Dynaplast, Tbk	48	1,570,550,000,000
54	CTRA	Ciputra Development, Tbk	67	1,525,240,000,000
55	LPPS	Lippo Securities, Tbk	56	1,485,420,000,000
56	BFIN	BFI Finance Indonesia, Tbk	27	1,432,000,000,000
57	TMPI	Agis, Tbk	75	1,403,420,000,000
58	NISP	Bank NISP Tbk	27	1,301,930,000,000
59	ADMG	Polychem Indonesia, Tbk	51	1,250,000,000,000
60	PNIN	Panin Insurance, Tbk	63	1,233,100,000,000
61	LTLS	Lautan Luas, Tbk	59	1,162,000,000,000
62	MITI	Mitra Investindo, Tbk	75	1,106,650,000,000
63	TURI	Tunas Ridean, Tbk	52	1,066,480,000,000
64	ULTJ	Ultrajaya Milk Indus. Tbk	52	1,061,140,000,000
65	BBNI	Bank Negara Indonesia (Persero)	47	990,200,000,000
66	KOMI	Perdana Bangun Pusaka, Tbk	34	971,072,000,000
67	LPKR	Lippo Karawaci, Tbk	11	948,879,000,000
68	INDR	Indorama Synthetics, Tbk	50	916,415,000,000
69	TRST	Trias Sentosa, Tbk	52	854,904,000,000
70	SUBA	Suba Indah, Tbk	75	836,025,000,000
71	SSIA	Surya Semesta Internusa, Tbk	38	834,814,000,000
72	MYOR	Mayora Indah, Tbk	44	776,603,000,000
73	SIIP	Suryainti Permata, Tbk	479	757,697,000,000
74	MLIA	Mulia Industrindo, Tbk	49	719,993,000,000
75	BCIC	Bank Century, Tbk	28	708,000,000,000
76	DILD	Dharmala Intiland, Tbk	44	704,364,000,000

77	SMAR	Smart Corporation, Tbk	31	699,292,000,000
78	CPIN	Charoen Pokphand IND, Tbk	36	692,490,000,000
79	FASW	Fajar Surya Wisesa, Tbk	76	649,839,000,000
79	AMFG	Asahimas Flat Glass, Tbk	25	640,000,000,000
80	PTRA	New Century Developmenmt, Tbk	52	639,364,000,000
81	MDLN	Modernland Realty, Tbk	31	620,250,000,000
82	SONA	Sona Topas Tourismi. Tbk	49	599,555,000,000
83	ADES	Ades Waters Indonesia, Tbk	55	580,000,000,000
84	HITS	Humpuss Intermoda Trans, Tbk	14	565,594,000,000
85	ETWA	Eterindo Wahanatama, Tbk	44	533,692,000,000
86	ASDM	Asuransi Dayin Mitra, Tbk	920	532,000,000,000
87	AKRA	AKR Corporindo, Tbk	24	532,000,000,000
88	BASS	Bahtera Adimina Samudera, Tbk	25	520,000,000,000
89	HEXA	Hexindo Adiperkasa, Tbk	21	505,382,000,000
90	SMMA	Sinar Mas Multiartha, Tbk	44	499,744,000,000
91	MIRA	Mitra Rajasa, Tbk	47	467,220,000,000
92	JRPT	Jaya Real Property, Tbk	12	462,684,000,000
93	IDUTI	Duta Pertiwi, Tbk	25	420,542,000,000
94	SRSN	Sarasa Nugraha, Tbk	47	413,848,000,000
95	BUDI	Budi Acid Jaya, Tbk	35	413,600,000,000
96	BBLD	Buana Finance, Tbk	18	412,000,000,000
97	IGAR	Kageo Igar Jaya, Tbk	41	403,105,000,000
98	DAVO	Davomas Abadi, Tbk	31	387,154,000,000
99	SMSM	Selamat Sempurna, Tbk	20	382,354,000,000
100	TIRT	Tirta Mahakam Plywood, Tbk	29	374,987,000,000
101	BMSR	Bintang Mitra Semestaraya, Tbk	35	357,520,000,000
102	KDSI	Kedawung Setia IND	30	353,650,000,000
103	SULI	Sumalindo Lestari Jaya, Tbk	11	345,183,000,000
104	BIPP	Bhuwanatala Indah P, Tbk	397	343,940,000,000
105	JPRS	Jaya Pari Steel, Tbk	19	338,777,000,000
106	SMDR	Samudera Indonesia, Tbk	12	338,011,000,000
107	SPMA	Suparma, Tbk	32	325,642,000,000
108	AHAP	Ahap, Tbk	34	324,000,000,000
109	HERO	Hero Supermarket, Tbk	16	321,865,000,000
110	MDRN	Modern Photo, Tbk	24	296,902,000,000
111	DSUC	Daya Sakti Unggul Corp. Tbk	14	275,500,000,000
112	SIMA	Siwani Makmur, Tbk	34	256,658,000,000
113	MRAT	Mustika Ratu, Tbk	24	253,834,000,000
114	PTRO	Petrosea, Tbk	20	252,173,000,000
115	ASIA	Asia Grain International, Tbk	31	251,000,000,000
116	CEKA	Cahaya Kalbar, Tbk	29	248,500,000,000

117	SIPD	Sierad Produce, Tbk	33	242,674,000,000
118	PBRX	Pan Brothers Tex, Tbk	26	225,394,000,000
119	MYTX	Apac Citra Centertex, Tbk	21	225,333,000,000
120	INPC	Bank Artha Graha Internasional, Tbk	10	217,928,000,000
121	INCI	Intanwijaya Internasional, Tbk	20	213,588,000,000
123	RICY	Ricky Putra Globalindo, Tbk	16	205,275,000,000
124	SSTM	Sunson Textile Manufacturer, Tbk	19	198,086,000,000
125	INTA	Intraco Penta, Tbk	19	193,780,000,000
126	PWSI	Panca Wiratama Sakti, Tbk	20	156,851,000,000
127	DVLA	Darya Varia Lab, Tbk	11	147,581,000,000
128	IKAI	Intikramik Alamasri Industri, Tbk	26	147,208,000,000
129	BRNA	Berlina, Tbk	11	141,100,000,000
130	BKSL	Bukit Sentul, Tbk	17	130,680,000,000
131	MREI	Maskapai Reasuransi IND, Tbk	18	129,883,000,000
132	ESTI	Ever Shine Textile I, Tbk	13	127,194,000,000
133	POLY	Polysindo Ekaperkasa, Tbk	20	104,838,000,000
134	ALMI	Alumindo Light Metal Industry, Tbk	12	104,000,000,000
135	DPNS	Duta Pertiwi Nusantara, Tbk	16	98,702,794,325
136	SAFE	Steady Safe, Tbk	15	85,927,362,500
137	ABDA	Asuransi Bina Dana Arta, Tbk	14	82,200,000,000
138	KBLI	GT Kabel Indonesia, Tbk	14	78,908,612,400
139	GDYR	Goodyear Indonesia, Tbk	23	66,712,540,625
140	BATI	BAT Indonesia, Tbk	26	60,000,000,000
141	JKSW	Jakarta Kyoei Steel Works Limited, Tbk	14	58,716,158,025
142	CKRA	Ciptojaya Kontrindoreksa, Tbk	13	56,175,000,000
143	AISA	Tiga Pilar Sejahtera Food, Tbk	226	54,100,000,000
144	RBMS	Ristia Bintang Mahkotasejati, Tbk	15	51,069,783,100
145	LMPI	Langgeng Makmur, Tbk	63	32,221,580,825
146	LPGI	Lippo General Insurance, Tbk	34	28,314,761,450
147	INTD	Inter Delta Tbk	16	27,920,016,775
148	LPCK	Lippo Cikarang, Tbk	44	14,787,906,250
149	LION	Lion Metal Works, Tbk	22	6,710,242,975
150	IMAS	Indomobil Sukses INT'L, Tbk	26	6,571,414,500
151	NIPS	Nipress, Tbk	32	5,134,282,100
152	IKBI	Sumi Indo Kabel, Tbk	16	1,800,997,150

Sumber: Diolah dari data BEJ 2000-2005

Lampiran 2a: DAFTAR KATEGORI SIZE 1

PERIODE 2000 –2005

No.	Kategori Size 1		
	Emiten	Nama Perusahaan	Total cap.
1	TLKM	Telkom (Persero)	109,506,000,000,000
2	ASII	Astra Internasional,Tbk	81,600,000,000,000
3	ISAT	Indosat, Tbk	44,786,600,000,000
4	HMSP	H.M. Sampoerna, Tbk	33,883,600,000,000
5	INDF	Indofood Sukses Mak, Tbk	30,856,600,000,000
6	INKP	Indah Kiat Pulp & Pape	28,602,400,000,000
7	BUMI	Bumi Resources, Tbk	28,100,000,000,000
8	GGRM	Gudang Garam, Tbk	26,820,600,000,000
9	UNTR	United Tractors	18,722,500,000,000
10	BDMN	Bank Danamon	11,743,000,000,000
11	AALI	Astra Gro Lestari	10,795,000,000,000
12	MLPL	Multipolar Corporation	9,545,930,000,000
13	ANTM	Aneka Tambang	9,190,000,000,000
14	BNGA	Bank Niaga	9,061,000,000,000
15	MEDC	Medco Energi International	8,807,930,000,000
16	PNBN	Pan Indonesia Bank	8,660,130,000,000
17	SMCB	Holcim Indonesia	8,634,730,000,000
18	LPBN	Bank Lippo	8,614,660,000,000
19	KLBF	Kalbe Farma	8,451,570,000,000
20	GJTL	Gajah Tunggal	8,129,460,000,000
21	INTP	Indocement T. P	7,991,410,000,000
22	BNII	Bank INTL Indonesia	7,721,000,000,000
23	BNBR	Bakrie Brothers	7,559,000,000,000
24	LPLI	Lippo E-Net	7,272,050,000,000
25	MPPA	Matahari Putra Prima	6,822,860,000,000
26	UNVR	Unilever Indonesia	6,606,960,000,000
27	RALS	Ramayana LestariS	6,188,990,000,000
28	BLTA	Berlian Laju Tanker	6,099,300,000,000
29	TKIM	Pabrik Kertas Tjiwi Kimia	5,992,090,000,000
30	TINS	Timah, Tbk	5,326,710,000,000

Sumber: Diolah dari data BEJ 2000-2005

Lampiran 2b: DAFTAR KATEGORI SIZE 2 PERIODE 2000 –2005

No.	Kategori Size 2		
	EMITEN	Nama Perusahaan	total cap
1	LSIP	PP. London Sumatera	5,219,640,000,000
2	JIHD	Jakarta International Hotel	5,058,540,000,000
3	RMBA	Bentoel International INV	4,955,680,000,000
4	SMGR	Semen Gresik (Persero)	4,875,380,000,000
5	INCO	Int'l Nickel Indonesia	4,464,470,000,000
6	BMTR	Bimantara Citra	4,364,050,000,000
7	KIJA	Kawasan IND Jababeka	3,520,130,000,000
8	CTRS	Ciputra Surya	3,405,560,000,000
9	ASGR	Astra Graphia	3,250,000,000,000
10	MTDL	Metrodata Electronics	3,236,820,000,000
11	ELTY	Bakrieland Development	3,068,220,000,000
12	CMNP	Citra Marga Nusaphala	2,870,500,000,000
13	TSPC	Tempo Scan Pacific	2,808,500,000,000
14	BRPT	Barito Pacific Timber	2,370,500,000,000
15	PNLF	Panin Life	2,201,320,000,000
16	AUTO	Astra Otoparts	2,170,000,000,000
17	SMRA	Summarecon Agung	2,154,100,000,000
18	UNSP	Bakrie Sumatera Plantations	2,027,640,000,000
19	BHIT	Bhakti Investama	1,938,450,000,000
20	BNLI	Bank Permata	1,733,400,000,000
21	MKDO	Makindo	1,728,690,000,000
22	EPMT	Enseval Putera M.T	1,671,610,000,000
23	DYNA	Dynaplast, Tbk	1,570,550,000,000
24	CTRA	Ciputra Development	1,525,240,000,000
25	LPPS	Lippo Securities	1,485,420,000,000
26	BFIN	BFI Finance Indonesia	1,432,000,000,000
27	TMPI	Agis, Tbk	1,403,420,000,000
28	NISP	Bank NISP	1,301,930,000,000
29	ADMG	Polychem Indonesia	1,250,000,000,000
30	PNIN	Panin Insurance	1,233,100,000,000

Sumber : Data Diolah

Lampiran 2c: DAFTAR KATEGORI SIZE 3 PERIODE 2000 –2005

No.	Kategori Size 3		
	emiten	Nama Perusahaan	total cap
1	LTLS	Lautan Luas	1,162,000,000,000
2	MITI	Mitra Investindo	1,106,650,000,000
3	TURI	Tunas Ridean	1,066,480,000,000
4	ULTJ	Ultrajaya Milk.Indus. Tbk	1,061,140,000,000
5	BBNI	Bank Negara Indonesia	990,200,000,000
6	KOMI	Perdana Bangun Pusaka	971,072,000,000
7	LPKR	Lippo Karawaci	948,879,000,000
8	INDR	Indorama Synthetics	916,415,000,000
9	TRST	Trias Sentosa	854,904,000,000
10	SUBA	Suba Indah	836,025,000,000
11	SSIA	Surya Semesta Internusa	834,814,000,000
12	MYOR	Mayora Indah	776,603,000,000
13	SIIP	Surya Semesta Internusa	757,697,000,000
14	MLIA	Mayora Indah	719,993,000,000
15	BCIC	Suryainti Permata	708,000,000,000
16	DILD	Dharmala Intiland	704,364,000,000
17	SMAR	Smart Corporation	699,292,000,000
18	CPIN	Charoen Pokphand IND	692,490,000,000
19	FASW	Fajar Surya Wisesa	649,839,000,000
20	AMFG	Asahimas Fiat Glass	640,000,000,000
21	PTRA	New Century Development	639,364,000,000
22	MDLN	Modernland Realty	620,250,000,000
23	SONA	Sona Topas Tourismi	599,555,000,000
24	ADES	Ades Waters Indonesia	580,000,000,000
25	HITS	Humpuss Intermoda Trans	565,594,000,000
26	ETWA	Eterindo Wahanatama	533,692,000,000
27	ASDM	Asuransi Dayin Mitra	532,000,000,000
28	AKRA	AKR Corporation	532,000,000,000
29	BASS	Bahtera Adimina Samudera	520,000,000,000
30	HEXA	Hexindo Adiperkasa	505,382,000,000
31	SMMA	Sinar Mas Multiartha	499,744,000,000

Sumber : Data Diolah

Lampiran 2d: DAFTAR KATEGORI SIZE 4 PERIODE 2000 –2005

No.	Kategori Size 4		
	emiten	Nama Perusahaan	total cap
1	MIRA	Mitra Jasa	467,220,000,000
2	JRPT	Jaya Real Property	462,684,000,000
3	DUTI	Duta Pertiwi	420,542,000,000
4	SRSN	Sarana Nugraha	413,848,000,000
5	BUDI	Budi Acid Jaya	413,600,000,000
6	BBLD	Buana Finance	412,000,000,000
7	IGAR	Kageo Igar Jaya	403,105,000,000
8	DAVO	Davomas Abadi	387,154,000,000
9	SMSM	Selamat Sempurna	382,354,000,000
10	TIRT	Tirta Mahakam Plywood	374,987,000,000
11	BMSR	Bintang Mitra Semestaraya	357,520,000,000
12	KDSI	Kedawung Setia IND	353,650,000,000
13	SULI	Sumalindo Lestari Jaya	345,183,000,000
14	BIPP	Bhuwanatala Indah P.	343,940,000,000
15	JPRS	Jaya Pari Steel	338,777,000,000
16	SMDR	Samudera Indonesia	338,011,000,000
17	SPMA	Suparma, Tbk	325,642,000,000
18	AHAP	Ahap, Tbk	324,000,000,000
19	HERO	Hero Supermarket, Tbk	321,865,000,000
20	MDRN	Modern Photo, Tbk	296,902,000,000
21	DSUC	Daya Sakti Unggul Corp.	275,500,000,000
22	SIMA	Siwani Makmur	256,658,000,000
23	MRAT	Mustika Ratu	253,834,000,000
24	PTRO	Petrosea, Tbk	252,173,000,000
25	ASIA	Asia Grain International	251,000,000,000
26	CEKA	Cahaya Kalbar	248,500,000,000
27	SIPD	Sierad Produce, Tbk	242,674,000,000
28	PBRX	Pan Brothers Tex.	225,394,000,000
29	MYTX	Apac Citra Centertex	225,333,000,000
30	INPC	Bank Artha Graha Internasional	217,928,000,000

Sumber : Data Diolah

Lampiran 2e: DAFTAR KATEGORI SIZE 5 PERIODE 2000 –2005

No.	Kategori Size 5		
	emiten	Nama Perusahaan	total cap
1	INCI	Intanwijaya Internasional	213,588,000,000
2	RICY	Ricky Putra Globalindo	205,275,000,000
3	SSTM	Sunson Textile Manufacturer	198,086,000,000
4	INTA	Intraco Penta	193,780,000,000
5	PWSI	Panca Wiratama Sakti	156,851,000,000
6	DVLA	Darya Varia Lab.	147,581,000,000
7	IKAI	Intikeramik Alamsari Industri	147,208,000,000
8	BRNA	Berlina, Tbk	141,100,000,000
9	BKSL	Bukit Sentul	130,680,000,000
10	MREI	Maskapai Reasuransi IND	129,883,000,000
11	ESTI	Ever Shine Textile I, Tbk	127,194,000,000
12	POLY	Polysindo Ekaperkasa	104,838,000,000
13	ALMI	Alumindo Light Metal Industry	104,000,000,000
14	DPNS	Duta Pertiwi Nusantara	98,702,794,325
15	SAFE	Steady Safe	85,927,362,500
16	ABDA	Asuransi Bina Dana Arta	82,200,000,000
17	KBLI	GT Kabel Indonesia	78,908,612,400
18	GDYR	Goodyear Indonesia	66,712,540,625
19	BATI	BAT Indonesia	60,000,000,000
20	JKSW	Jakarta Kyoei Steel Works Limited	58,716,158,025
21	CKRA	Ciptojaya Kontrindoreksa	56,175,000,000
22	AISA	Tiga Pilar Sejahtera Food	54,100,000,000
23	RBMS	Ristia Bintang Mahkotasejati	51,069,783,100
24	LMPI	Langgeng Makmur	32,221,580,825
25	LPGI	Lippo General Insurance	28,314,761,450
26	INTD	Inter Delta	27,920,016,775
27	LPCK	Lippo Cikarang	14,787,906,250
28	LION	Lion Metal Works	6,710,242,975
29	IMAS	Indomobil Sukses INT'L	6,571,414,500
30	NIPS	Nipress, Tbk	5,134,282,100
31	IKBI	Sumi Indo Kabel	1,800,997,150

Sumber: Diolah dari data BEJ 2000-2005

Lampiran 3a : Statistik Deskriptif Kategori size 1 , periode 2000 - 2005

Kategori size 1														
No.	emiten	rata-rata frek. (T)	R Return Abso- lut	Nilai Pasar (milyar RP)	Volume (juta lembar) (V)	Trade size (AV)	Rata2 Absolut Residual eit	Std Deviasi Absolut Residual	Korela- si V, T	Sig	Korelasi AV,V	Sig	kore lasi AV,T	Sig
1	TLKM	655.780	0.019	109.506	26.564.46	27975.280	195.694	223.284	0.856	0.000	0.268	0.000	-0.129	0.000
2	ASII	502.714	0.022	81.600	18.846.25	25925.990	220.791	220.860	0.883	0.000	0.371	0.000	0.067	0.011
3	ISAT	386.899	0.018	44.786.6	6.701.08	11961.320	178.191	261.794	0.553	0.000	0.599	0.000	-0.061	0.021
4	HMSP	283.552	0.017	33.883.6	5.977.86	14569.510	175.609	272.464	0.462	0.000	0.529	0.000	-0.125	0.000
5	INDF	320.735	0.020	30.856.6	29.818	64248.520	211.009	215.378	0.536	0.000	0.334	0.000	-0.211	0.000
6	INKP	411.956	0.026	28.602.4	38.694.77	64868.380	308.994	393.478	0.879	0.000	0.304	0.000	0.008	0.791
7	BUMI	243.144	0.037	28.100	56.393.29	160175.50	422.253	573.669	0.936	0.000	0.181	0.000	0.056	0.037
8	GGRM	318.164	0.016	26.820.6	2.309.81	5013.689	158.142	157.444	0.873	0.000	0.116	0.000	-0.247	0.000
9	UNTR	274.463	0.023	18.722.5	18.934.66	47676.580	232.287	244.674	0.896	0.000	0.359	0.000	0.113	0.000
10	BDMN	78.449	0.043	11.743	4.957.98	43646.530	546.106	4709.731	0.682	0.000	0.370	0.000	-0.070	0.010
11	AALI	175.875	0.022	10.795	5.946.46	23382.250	222.998	244.808	0.957	0.000	0.357	0.000	0.222	0.000
12	MLPL	274.963	0.026	9.545.9	24.355.03	61171.110	264.354	299.380	0.861	0.000	0.335	0.000	0.002	0.935
13	ANTM	149.237	0.022	9.190	6.117.55	28309.530	227.102	254.137	0.893	0.000	0.308	0.000	0.084	0.001
14	BNGA	164.471	0.046	9.061	40.067.36	1682.409	527.105	2366.089	-0.010	0.704	0.426	0.000	-0.016	0.546

Bersambung

15	MEDC	136.713	0.019	8,807.93	4,416.28	22308.960	196.386	223.725	0.897	0.000	0.395	0.000	0.170	0.000
16	PNBN	143.001	0.026	8,660.13	24,827.71	119985.80	265.577	312.681	0.909	0.000	0.366	0.000	0.140	0.000
17	SMCB	232.095	0.022	8,634.73	20,183.58	60057.120	249.935	316.494	0.885	0.000	0.390	0.000	0.120	0.000
18	LPBN	119.359	0.030	8,614.66	39,080.27	226272.90	352.624	2230.602	0.612	0.000	0.511	0.000	0.074	0.005
19	KLBF	165.245	0.023	8,451.57	15,631.03	65326.910	231.054	284.848	0.803	0.000	0.486	0.000	0.124	0.000
20	GJTL	167.636	0.025	8,129.46	14,910.15	61425.140	259.234	291.537	0.899	0.000	0.513	0.000	0.324	0.000
21	INTP	102.756	0.022	7,991.41	3,683.06	24753.400	226.805	258.067	0.813	0.000	0.546	0.000	0.247	0.000
22	BNII	100.429	0.046	7,721	65,004.27	447007.40	516.205	1775.087	0.789	0.000	0.308	0.000	0.052	0.049
23	BNBR	131.684	0.075	7,559	93,269.59	489147.10	865.172	1569.141	0.598	0.000	0.447	0.000	0.115	0.000
24	LPLI	288.922	0.048	7,272.05	20,671.34	49444.690	533.098	2468.872	0.084	0.001	0.085	0.001	-0.023	0.388
25	MPPA	151.379	0.023	6,822.86	10,564.59	48197.010	232.695	259.118	0.875	0.000	0.367	0.000	0.031	0.244
26	UNVR	72.589	0.012	6,606.96	1,522.35	14493.640	135.188	282.457	0.905	0.000	0.266	0.000	0.177	0.000
27	RALS	92.579	0.019	6,188.99	2,871.58	21435.820	195.527	303.115	0.641	0.000	0.590	0.000	0.035	0.186
28	BLTA	85.136	0.017	6,099.3	6,715.91	54478.240	174.549	310.266	0.878	0.000	0.414	0.000	0.199	0.000
29	TKIM	129.647	0.023	5,992.09	4,783.18	27823.420	288.159	311.122	0.855	0.000	0.321	0.000	0.001	0.967
30	TINS	132.195	0.024	5,326.71	3,162.75	16522.730	250.407	312.241	0.917	0.000	0.225	0.000	0.047	0.076
Rata-Rata		216.392	0.027	19,070	20,566.08	77642.896	295.442	731.552	0.754		0.370		0.051	
Jumlah yang signifikan										29 (97%)		100%		22 (73%)

Sumber : Data Diolah

Lampiran 3b : Statistik Deskriptif Kategori size 2

Kategori size 2														
No.	EMITEN	rata-rata frek	R	Nilai Pasar	Volume	AV	rata2 abres	std dev	Corr V,T	Sig	Corr AV,V	Sig	Corr AV,T	Sig
1	LSIP	93.285	0.026	5,220	3,607	39473.900	222.998	244.808	0.943	0.000	0.445	0.000	0.318	0.000
2	JIHD	120.598	0.023	5,059	3,493	10097.980	223.688	279.313	0.917	0.000	0.573	0.000	0.475	0.000
3	RMBA	134.642	0.017	4,956	3,422	14591.670	188.696	196.390	0.551	0.000	0.415	0.000	0.036	0.169
4	SMGR	94.074	0.025	4,875	3,367	36762.790	356.933	472.252	0.951	0.000	0.202	0.000	0.069	0.010
5	INCO	59.862	0.017	4,464	3,085	25432.690	178.674	197.109	0.851	0.000	0.247	0.000	0.013	0.652
6	BMTR	96.454	0.018	4,364	3,014	20438.240	202.381	242.981	0.922	0.000	0.302	0.000	0.236	0.000
7	KIJA	90.792	0.057	3,520	2,433	90588.270	735.291	5672.884	0.844	0.000	0.520	0.000	0.319	0.000
8	CTRS	81.593	0.031	3,406	2,352	48216.670	371.306	453.157	0.947	0.000	0.198	0.000	0.085	0.002
9	ASGR	493.237	0.019	3,250	2,250	34022.040	197.353	229.945	0.007	0.780	0.166	0.000	0.019	0.460
10	MTDL	136.182	0.028	3,237	2,235	39201.820	331.061	424.877	0.673	0.000	0.176	0.000	0.116	0.000
11	ELTY	95.289	0.026	3,068	2,119	53810.180	299.458	391.281	0.966	0.000	0.214	0.000	0.175	0.000
12	CMNP	77.368	0.017	2,871	1,982	21520.980	205.340	244.719	0.884	0.000	0.248	0.000	0.096	0.000
13	TSPC	59.786	0.050	2,809	1,911	80658.250	632.005	854.730	0.915	0.000	0.329	0.000	0.122	0.000
14	BRPT	81.343	0.023	2,371	1,637	33463.250	244.644	331.986	0.928	0.000	0.145	0.000	0.075	0.007
15	PNLF	45.786	0.018	2,201	1,521	3848.482	205.511	317.953	0.793	0.000	0.590	0.000	0.313	0.000

Bersambung

16	AUTO	58.983	0.026	2,170	1,500	51470.680	277.066	363.378	0.949	0.000	0.182	0.000	0.066	0.016
17	SMRA	48.272	0.035	2,154	1,488	238392.100	409.543	494.611	0.946	0.000	0.437	0.000	0.294	0.000
18	UNSP	52.360	0.048	2,028	1,401	71727.850	611.355	686.477	0.866	0.000	0.493	0.000	0.311	0.000
19	BHIT	79.869	0.023	1,938	1,339	28467.990	246.462	265.164	0.926	0.000	0.189	0.000	0.026	0.323
20	BNLI	42.646	0.004	1,733	1,197	7131.161	86.176	245.443	0.796	0.000	0.198	0.000	0.030	0.266
21	MKDO	57.355	0.028	1,729	1,195	37665.690	282.424	345.853	0.859	0.000	0.285	0.000	0.096	0.007
22	EPMT	58.780	0.018	1,672	1,154	86552.640	241.170	322.816	0.815	0.000	0.443	0.000	0.115	0.000
23	DYNA	48.026	0.026	1,571	1,085	44650.580	271.278	344.450	0.895	0.000	0.145	0.000	0.011	0.689
24	CTRA	66.758	0.029	1,525	1,053	190975.400	443.406	575.438	0.961	0.000	0.176	0.000	0.122	0.000
25	LPPS	55.504	0.023	1,485	1,027	149131.500	233.785	336.455	0.972	0.000	0.016	0.573	0.038	0.181
26	BFIN	27.214	0.018	1,432	989	327.135	186.268	213.053	0.891	0.000	0.144	0.000	0.006	0.859
27	TMPI	74.717	0.029	1,403	970	45894.610	390.530	532.609	0.937	0.000	0.051	0.061	0.065	0.016
28	NISP	26.965	0.030	1,302	899	26061.470	330.084	345.442	0.889	0.000	0.218	0.000	0.060	0.041
29	ADMG	51.021	0.015	1,250	863	7223.650	162.399	174.156	0.950	0.000	0.327	0.000	0.279	0.000
30	PNIN	63.287	0.026	1,233	852	60030.730	310.328	420.728	0.874	0.000	0.401	0.000	0.281	0.000
Rata-Rata		85.735	0.026	2,676	1,849	53261.013	302.587	540.682	0.854		0.283		0.120	
Jumlah yang signifikan										29 (97%)		28 (93%)		22 (73%)

Sumber : Data Diolah

Lampiran 3c : Statistik Deskriptif Kategori size 3

Kategori size 3														
No.	Emiten	rata-rata frek (T)	R abso lut Return	Nilai Pasar (milyar) Rp	Volume (juta lembar) (V)	Trade size AV	Rata-Rata absolut residual eit	std dev absolut residual	Korela si V,T		Korela si AV,V	Sig	Korela si AV,T	Sig
1	LTL5	59.431	0.021	580	311.335	28682.860	215.426	257.609	0.907	0.000	0.361	0.000	0.232	0.000
2	MITI	75.193	0.040	532	428.363	34969.750	580.455	720.109	0.469	0.000	0.475	0.000	-0.084	0.006
3	TURI	52.324	0.020	640	368.772	29377.030	221.254	319.770	0.818	0.000	0.367	0.000	0.121	0.000
4	ULTJ	51.542	0.019	532	1162.427	17776.820	267.839	392.924	0.891	0.000	0.481	0.000	0.254	0.000
5	BBNI	46.990	0.035	520	523.409	67725.970	426.198	3594.022	0.940	0.000	0.198	0.000	0.054	0.041
6	KOMI	34.193	0.017	990	4608.143	114444.40	211.281	239.436	0.941	0.000	0.242	0.000	0.155	0.000
7	LPKR	11.453	0.014	708	3961.269	35842.650	341.597	615.369	0.837	0.000	0.736	0.000	0.539	0.000
8	INDR	50.428	0.021	692	981.349	20598.560	225.396	242.607	0.859	0.000	0.247	0.000	0.035	0.191
9	TRST	52.148	0.021	704	3417.342	47004.590	229.696	285.435	0.782	0.000	0.193	0.000	0.016	0.539
10	SUBA	74.543	0.041	534	2310.549	50730.580	487.132	1528.826	0.608	0.000	0.173	0.000	-0.021	0.449
11	SSIA	37.544	0.026	650	1019.244	36714.090	324.783	383.866	0.933	0.000	0.241	0.000	0.171	0.000
12	MYOR	44.271	0.022	505	295.221	17896.370	236.785	255.333	0.903	0.000	0.321	0.000	0.129	0.000
13	SIIP	479.314	0.023	566	267.838	3862.340	264.919	328.951	0.000	0.997	0.167	0.000	-0.035	0.198
14	MLIA	49.471	0.024	916	1503.057	30046.620	263.014	297.603	0.923	0.000	0.178	0.000	0.075	0.006
15	BCIC	27.505	0.026	971	566.636	99461.890	339.103	380.056	0.854	0.000	0.475	0.000	0.213	0.000
16	DILD	44.327	0.038	949	594.415	53241.240	450.199	481.201	0.953	0.000	0.082	0.004	-0.035	0.207
17	SMAR	31.483	0.018	1,162	2466.611	11161.900	307.889	486.538	0.867	0.000	0.056	0.097	-0.053	0.117

Bersambung

18	CPIN	35.681	0.019	620	2083.011	18994.100	204.477	259.085	0.886	0.000	0.202	0.000	0.086	0.002
19	FASW	76.483	0.018	1.107	3807.471	9203.272	256.866	364.276	0.921	0.000	0.080	0.010	-0.046	0.133
20	AMFG	25.183	0.016	720	2150.888	10113.050	197.750	255.980	0.858	0.000	-0.215	0.000	0.009	0.748
21	PTRA	51.914	0.029	777	1147.247	88290.200	769.152	996.293	0.895	0.000	0.159	0.000	-0.036	0.379
22	MDLN	30.999	0.035	639	6636.863	46405.650	518.804	640.539	0.943	0.000	0.197	0.000	0.179	0.000
23	SONA	48.635	0.026	758	2678.796	18155.370	329.727	439.828	0.923	0.000	0.102	0.000	0.014	0.623
24	ADES	55.345	0.024	699	508.491	3884.886	327.455	419.003	0.323	0.000	0.140	0.000	-0.015	0.623
25	HITS	13.597	0.019	500	1136.221	13613.130	346.437	450.871	0.350	0.000	0.850	0.000	-0.020	0.572
26	ETWA	43.624	0.030	600	1278.556	36578.420	386.224	531.515	0.913	0.000	0.347	0.000	0.229	0.000
27	ASDM	919.669	0.022	835	1995.888	872.902	308.568	357.729	-0.004	0.882	0.309	0.000	-0.026	0.414
28	AKRA	24.258	0.020	836	5471.953	12195.390	340.446	530.982	0.754	0.000	0.437	0.000	0.022	0.509
29	BASS	24.532	0.020	855	3546.873	14734.360	299.969	419.516	0.907	0.000	0.245	0.000	0.111	0.001
30	HEXA	21.252	0.023	1.066	2222.696	9600.042	325.387	457.060	0.940	0.000	0.182	0.000	0.048	0.115
31	SMMA	43.867	0.041	1.061	1325.813	17837.890	481.714	663.316	0.824	0.000	0.203	0.000	0.097	0.001
Rata-Rata		88.841	0.025	775.572	2166.883	32935.551	340.777	589.083	0.772		0.258		0.070	
Jumlah yang signifikan										28 (93%)		29 (97%)		15 (50%)

Sumber : Data Diolah

Lampiran 3d : Statistik Deskriptif Kategori size 4

Kategori size 4														
No.	emiten	rata-rata frek (T)	R abso lut Return	Nilai Pasar (milyar Rp	Volume (juta lembar) (V)	Trade size (AV)	Rata- Rata absolut Residual eit	std dev absolut residual	Korela si V,T	Sig	Korela si AV,V	Sig	Korela si AV,T	Sig
1	MIRA	47.117	0.036	324	959.788	25572.980	496.281	595.350	0.679	0.000	0.110	0.000	-0.007	0.812
2	JRPT	12.278	0.021	251	1741.021	19892.110	351.761	422.685	0.844	0.000	0.244	0.000	0.049	0.152
3	DUTI	24.596	0.022	412	490.181	16482.630	278.503	298.264	0.905	0.000	0.304	0.000	0.078	0.007
4	SRSN	46.944	0.031	344	3478.024	65184.580	524.856	950.732	0.608	0.000	0.363	0.000	0.048	0.146
5	BUDI	34.505	0.025	358	638.715	26155.900	295.845	319.653	0.857	0.000	0.191	0.000	0.006	0.825
6	BBLD	17.533	0.033	414	1306.827	19307.590	514.964	644.986	0.888	0.000	0.169	0.000	0.036	0.269
7	IGAR	40.509	0.028	249	719.141	46669.160	301.264	328.613	0.904	0.000	0.231	0.000	0.112	0.000
8	DAVO	31.001	0.028	387	1060.103	23615.560	412.320	596.466	0.917	0.000	0.343	0.000	0.218	0.000
9	SMSM	19.818	0.014	276	758.087	14110.590	226.947	377.001	0.877	0.000	0.231	0.000	0.037	0.271
10	TIRT	29.068	0.024	421	587.029	17472.020	393.989	459.936	0.955	0.000	0.043	0.199	-0.003	0.932
11	BMSR	34.865	0.030	322	234.224	12651.580	511.828	579.011	0.945	0.000	0.014	0.683	-0.036	0.295
12	KDSI	29.616	0.022	403	2735.373	10178.250	328.123	417.212	0.941	0.000	-0.004	0.901	-0.099	0.002
13	SULI	11.015	0.027	218	1844.547	28255.229	474.052	602.603	0.853	0.000	0.442	0.000	0.128	0.000
14	BIPP	396.994	0.053	329	332.673	605.034	660.286	790.635	0.004	0.869	-0.035	0.218	-0.027	0.331

Bersambung

15	JPRS	19.421	0.026	463	353.403	11829.640	457.541	579.940	0.971	0.000	0.113	0.001	0.058	0.094
16	SMDR	12.135	0.015	354	436.179	3805.845	327.604	431.214	0.866	0.000	0.198	0.000	0.068	0.075
17	SPMA	31.753	0.025	297	309.871	31772.770	295.967	354.272	0.883	0.000	0.082	0.004	-0.018	0.526
18	AHAP	34.357	0.018	467	1744.717	19292.600	461.305	699.683	0.955	0.000	0.026	0.539	-0.043	0.314
19	HERO	15.715	0.018	254	424.549	10300.100	262.478	346.716	0.812	0.000	0.179	0.000	-0.026	0.412
20	MDRN	23.925	0.020	225	608.435	8944.695	261.277	313.179	0.872	0.000	0.162	0.000	-0.010	0.728
21	DSUC	14.357	0.025	225	572.825	36465.790	450.747	621.072	0.967	0.000	0.330	0.000	0.287	0.000
22	SIMA	34.394	0.025	252	111.793	9561.317	336.022	449.399	0.901	0.000	0.148	0.000	0.024	0.433
23	MRAT	24.330	0.018	257	476.182	12050.790	251.972	419.436	0.692	0.000	0.247	0.000	0.048	0.120
24	PTRO	19.704	0.017	243	3292.386	3918.282	229.909	335.517	0.928	0.000	0.057	0.059	-0.013	0.668
25	ASIA	31.476	0.032	338	66.876	38199.540	563.250	703.870	0.762	0.000	0.243	0.000	-0.052	0.122
26	CEKA	29.113	0.021	382	404.918	17059.440	254.581	299.376	0.819	0.000	0.280	0.000	0.027	0.352
27	SIPD	32.723	0.058	326	1460.849	69532.970	734.914	2140.352	0.659	0.000	0.263	0.000	0.005	0.848
28	PBRX	25.720	0.010	414	4430.922	15380.730	164.254	340.066	0.882	0.000	0.103	0.003	-0.042	0.223
29	MYTX	21.457	0.033	345	450.643	19623.120	457.722	583.779	0.854	0.000	0.214	0.000	0.075	0.016
30	INPC	10.175	0.029	375	735.398	125189.80	886.793	1162.652	0.884	0.000	0.489	0.000	0.338	0.000
Rata-Rata		38.554	0.026	331.066	1092.189	25302.688	405.578	572.122	0.829		0.193		0.042	
Jumlah yang signifikan										29 (97%)		24 (80%)		8 (27%)

Sumber : Data Diolah

Lampiran 3e : Statistik Deskriptif Kategori size 5

Kategori size 5															
No.	emiten	rata-rata frek (T)	R absolut Return	Nilai Pasar (milyar) RP	Volume (juta Lembar) (V)	Trade Size (AV)	Rata-Rata absolut residual eit	Std dev Absolut residual	Korelasi V,T	Sig	Korelasi AV,V	Sig	Korelasi AV,T	Sig	
1	INCI	19.967	0.020	82	84.251	15685.720	260.269	294.584	0.909	0.000	0.265	0.000	0.210	0.000	
2	RICY	16.259	0.023	54	214.106	25792.359	326.921	411.712	0.928	0.000	0.150	0.000	0.028	0.354	
3	SSTM	19.043	0.028	104	208.678	19662.110	364.489	445.695	0.873	0.000	0.420	0.000	0.059	0.045	
4	INTA	19.327	0.023	60	6.486	10779.290	356.741	435.392	0.948	0.000	0.312	0.312	0.259	0.000	
5	PWSI	20.225	0.026	131	694.648	9498.364	955.696	1114.076	0.972	0.000	0.103	0.036	0.060	0.220	
6	DVLA	10.569	0.018	141	98.107	12938.470	257.488	319.625	0.885	0.000	0.231	0.000	0.078	0.013	
7	IKAI	26.282	0.027	56	304.376	17142.770	409.441	486.617	0.878	0.000	0.206	0.000	0.017	0.602	
8	BRNA	11.008	0.017	99	150.946	6155.154	252.427	342.363	0.925	0.000	0.149	0.000	0.010	0.758	
9	BKSL	17.373	0.021	148	198.010	27613.610	277.325	330.786	0.886	0.000	0.106	0.000	0.003	0.921	
10	MREI	18.151	0.025	127	303.583	11740.150	390.850	460.502	0.945	0.000	0.038	0.245	0.010	0.769	
11	ESTI	12.798	0.010	67	668.905	16381.540	196.041	329.767	0.709	0.000	0.405	0.000	-0.054	0.129	
12	POLY	19.567	0.033	147	651.940	26362.670	699.830	810.383	0.721	0.000	0.125	0.001	-0.071	0.058	
13	ALMI	11.723	0.023	2	3.936	12293.240	436.105	545.594	0.947	0.000	0.209	0.000	0.085	0.017	
14	OPNS	16.095	0.022	7	7.039	6476.713	343.018	407.462	0.112	0.000	0.284	0.284	-0.017	0.611	
15	SAIE	15.268	0.036	214	453.192	13108.680	637.241	755.556	0.906	0.000	0.130	0.000	-0.038	0.278	
16	ABDA	14.340	0.016	194	301.659	4057.566	439.658	551.663	0.333	0.000	0.033	0.456	-0.035	0.433	
17	KBLI	14.135	0.030	28	47.614	33153.710	414.716	453.276	0.887	0.000	0.225	0.000	0.085	0.005	

Bersambung

18	GDYR	23.124	0.039	59	460.273	19977.450	754.209	929.280	0.954	0.000	0.010	0.784	-0.050	0.150
19	BATI	25.596	0.007	79	678.590	175.007	203.955	294.662	0.016	0.550	0.446	0.000	-0.019	0.679
20	JKSW	13.681	0.041	7	6.234	23234.350	675.441	797.077	0.971	0.000	0.077	0.019	0.017	0.604
21	CKRA	13.186	0.036	32	126.467	15941.740	591.305	654.599	0.958	0.000	0.075	0.026	-0.017	0.622
22	AISA	225.757	0.025	15	47.832	654.967	431.267	530.520	-0.007	0.794	0.056	0.101	-0.040	0.243
23	RBMS	14.616	0.029	28	45.727	16295.640	480.015	510.353	0.861	0.000	0.063	0.058	-0.060	0.069
24	LMPI	63.099	0.031	130	308.566	1384.162	753.057	892.928	0.013	0.609	0.168	0.000	-0.050	0.219
25	LPGI	34.385	0.015	5	4.528	919.047	431.352	507.375	0.010	0.714	0.202	0.000	-0.045	0.305
26	INTD	15.567	0.021	105	746.433	2112.318	659.440	841.108	0.084	0.001	0.218	0.000	-0.059	0.213
27	LPCK	43.871	0.028	157	278.169	753.488	633.844	690.909	0.007	0.790	0.165	0.000	-0.057	0.155
28	LION	21.672	0.013	51	344.637	198.663	415.085	479.432	-0.001	0.960	0.235	0.000	-0.060	0.203
29	IMAS	25.828	0.014	205	607.230	188.339	589.799	696.561	0.001	0.968	0.301	0.000	-0.065	0.241
30	NIPS	31.840	0.014	86	289.807	98.288	733.679	838.776	-0.003	0.913	0.920	0.000	-0.015	0.809
31	IKBI	16.194	0.013	198	542.163	167.974	702.838	665.877	0.002	0.936	0.361	0.000	-0.062	0.319
Rata-Rata		27.437	0.023	90.840	286.585	11320.760	486.224	574.984	0.569		0.216		0.004	
Jumlah yang signifikan										23 (74%)		24 (77%)		6 (19%)

Sumber : Data Diolah

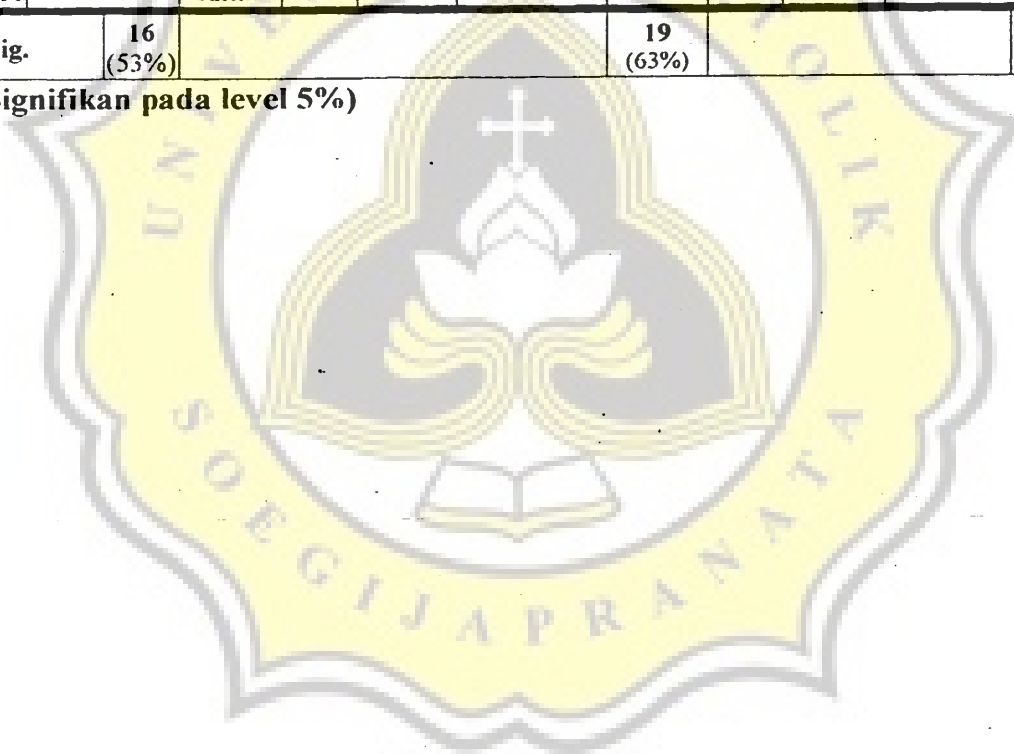
Lampiran 4

Uji F Persamaan Return Saham Harian Model Schwert

Kategori 1					Kategori 2					Kategori 3				
	R sq	Adj R sq	F	Sig.		Rsq	Adj R sq	F	Sig.		R sq	Adj R sq	F	Sig.
AALI	0.024	0.013	2.141	0.005	ADMG	0.040	0.030	3.730	0.000	ADES	0.050	0.039	4.622	0.000
ANTM	0.026	0.015	2.371	0.002	ASGR	0.026	0.015	2.401	0.001	AKRA	0.021	0.010	1.904	0.017
ASII	0.023	0.012	2.076	0.007	AUTO	0.014	0.003	1.235	0.233	AMFG	0.034	0.023	3.109	0.000
BDMN	0.003	-0.008	0.248	0.999	BFIN	0.019	0.008	1.729	0.036	ASDM	0.046	0.036	4.322	0.000
BLTA	0.011	0.000	0.974	0.483	BHIT	0.026	0.015	2.391	0.002	BASS	0.041	0.030	3.722	0.000
BNBR	0.083	0.073	8.036	0.000	BMTR	0.022	0.011	2.036	0.009	BBNI	0.003	-0.008	0.270	0.998
BNGA	0.005	-0.006	0.472	0.961	BNLI	0.003	-0.008	0.305	0.996	BCIC	0.071	0.060	6.763	0.000
BNII	0.008	-0.003	0.749	0.745	BRPT	0.024	0.013	2.141	0.005	CPIN	0.017	0.006	1.497	0.092
BUMI	0.055	0.045	5.197	0.000	CMNP	0.018	0.007	1.607	0.060	DILD	0.074	0.063	7.051	0.000
GGRM	0.022	0.011	1.957	0.013	CTRA	0.013	0.002	1.141	0.310	ETWA	0.041	0.030	3.781	0.000
GJTL	0.020	0.009	1.832	0.023	CTRS	0.014	0.003	1.262	0.213	FASW	0.034	0.023	3.087	0.000
HMSF	0.012	0.001	1.054	0.396	DYNA	0.016	0.005	1.407	0.130	HEXA	0.027	0.016	2.454	0.001
INDF	0.026	0.015	2.381	0.002	ELTY	0.058	0.047	5.462	0.000	HITS	0.026	0.015	2.390	0.002
INKP	0.020	0.009	1.776	0.029	EPMT	0.016	0.005	1.426	0.121	INDR	0.044	0.033	4.071	0.000
INTP	0.013	0.001	1.132	0.319	INCO	0.023	0.012	2.131	0.006	KOMI	0.023	0.012	2.126	0.006
ISAT	0.015	0.003	1.306	0.185	JIHD	0.023	0.012	2.092	0.007	LPKR	0.028	0.017	2.531	0.001
KBLF	0.023	0.012	2.096	0.007	KIJA	0.034	0.023	3.119	0.000	LTLS	0.022	0.011	1.998	0.011
LPBN	0.004	-0.007	0.375	0.988	LPPS	0.146	0.137	15.20	0.000	MDLN	0.037	0.026	3.374	0.000
LPLI	0.003	-0.008	0.297	0.997	LSIP	0.017	0.006	1.569	0.070	MITI	0.071	0.061	6.809	0.000
MEDC	0.019	0.008	1.753	0.032	MKDO	0.034	0.023	3.135	0.000	MLIA	0.031	0.020	2.850	0.000
MLPL	0.017	0.006	1.517	0.086	MTDL	0.048	0.038	4.500	0.000	MYOR	0.022	0.011	2.006	0.010
MPPA	0.026	0.015	2.406	0.001	NISP	0.034	0.023	3.141	0.000	PTRA	0.077	0.066	7.389	0.000
PNBN	0.011	0.000	1.024	0.427	PNIN	0.015	0.004	1.395	0.135	SIIP	0.011	0.000	0.997	0.457

RALS	0.013	0.002	1.141	0.310	PNLF	0.022	0.011	1.996	0.011	SMAR	0.014	0.002	1.215	0.248
SMCB	0.046	0.035	4.243	0.000	RMBA	0.029	0.018	2.664	0.000	SMMA	0.006	-0.005	0.549	0.921
TINS	0.021	0.010	1.921	0.015	SMGR	0.010	-0.001	0.895	0.574	SONA	0.016	0.005	1.481	0.098
TKIM	0.019	0.007	1.590	0.064	SMRA	0.027	0.017	2.506	0.001	SSIA	0.023	0.012	2.075	0.007
TLKM	0.019	0.008	1.725	0.037	TMPI	0.058	0.047	5.408	0.000	SUBA	0.011	0.000	0.983	0.473
UNTR	0.021	0.010	1.879	0.019	TSPC	0.022	0.011	2.036	0.009	TRST	0.043	0.033	4.021	0.000
UNVR	0.010	-0.001	0.882	0.590	UNSP	0.027	0.016	2.436	0.001	TURI	0.007	-0.004	0.637	0.855
										ULTJ	0.017	0.006	1.518	0.085
Rata2	0.021	0.010			Rata2	0.029	0.018			Rata2	0.032	0.021		
Jumlah yang Sig.				16 (53%)					19 (63%)					22 (71%)

Sumber : Data Diolah (Signifikan pada level 5%)



Lanjutan Lampiran 4

Kategori 4					Kategori 5				
	Rsq	Adj R sq	F	Sig.		Rsq	Adj R sq	F	Sig.
AHAP	0.012	0.001	1.076	0.373	ABDA	0.035	0.024	3.204	0.000
ASIA	0.134	0.124	13.705	0.000	AISA	0.029	0.018	2.623	0.000
BBLD	0.042	0.031	3.844	0.000	ALMI	0.030	0.019	2.761	0.000
BIPP	0.109	0.099	10.804	0.000	BATI	0.044	0.033	4.082	0.000
BMSR	0.053	0.042	4.968	0.000	BKSL	0.039	0.028	3.610	0.000
BUDI	0.048	0.037	4.424	0.000	BRNA	0.044	0.033	4.057	0.000
CEKA	0.022	0.011	2.001	0.011	CKRA	0.059	0.049	5.582	0.000
DAVO	0.013	0.002	1.153	0.300	DPNS	0.018	0.007	1.661	0.048
DSUC	0.028	0.017	2.592	0.001	DVLA	0.042	0.031	3.873	0.000
DUTI	0.037	0.026	3.401	0.000	ESTI	0.042	0.032	3.934	0.000
HERO	0.009	-0.002	0.883	0.648	GDYR	0.097	0.086	9.483	0.000
IGAR	0.110	0.100	10.903	0.000	IKAI	0.036	0.026	3.348	0.000
INPC	0.031	0.020	2.845	0.000	IKBI	0.033	0.022	2.998	0.000
JPRS	0.022	0.011	1.975	0.012	IMAS	0.010	-0.001	0.883	0.589
JRPT	0.034	0.023	3.099	0.000	INCI	0.034	0.023	3.088	0.000
KDSI	0.029	0.018	2.647	0.000	INTA	0.022	0.011	2.035	0.009
MDRN	0.034	0.024	3.164	0.000	INTD	0.044	0.033	4.034	0.000
MIRA	0.021	0.010	1.912	0.016	JKSW	0.037	0.026	3.430	0.000
MRAT	0.042	0.031	3.905	0.000	KBLI	0.060	0.049	5.620	0.000
MYTX	0.032	0.021	2.889	0.000	LION	0.038	0.027	3.507	0.000
PBRX	0.009	-0.003	0.772	0.719	LMPI	0.028	0.017	2.575	0.000
PTRO	0.018	0.007	1.625	0.056	LPCK	0.020	0.009	1.790	0.028
SIMA	0.031	0.020	2.812	0.000	LPGI	0.035	0.024	3.225	0.000
SIPD	0.009	-0.002	0.850	0.629	MREI	0.021	0.010	1.933	0.014
SMDK	0.018	0.007	1.607	0.060	NIPS	0.018	0.007	1.623	0.005

Bersambung

SMSM	0.024	0.013	2.136	0.006	POLY	0.051	0.041	4.787	0.000
SPMA	0.066	0.055	6.267	0.000	PWSI	0.019	0.008	1.681	0.044
SRSN	0.020	0.009	1.809	0.025	RBMS	0.054	0.044	5.103	0.000
SULI	0.025	0.014	2.260	0.003	RICY	0.048	0.037	4.450	0.000
TIRT	0.059	0.048	5.534	0.000	SAFE	0.016	0.005	1.427	0.120
					SSTM	0.020	0.009	1.847	0.021
Rata-rata	0.038	0.027			Rata-rata	0.037	0.026		
Jumlah yang Sig.				23 (76.67%)					29 (93.55%)

Lampiran 4a

Hasil Regresi Volatilitas Return Saham Kategori Size 1.

Kategori Size 1																				
Emiten	Constant	Std error	t-value	Sig.	DSN	Std error	t-value	Sig.	Frekw	Std error	t-value	Sig.	AV	Std error	t-value	Sig.	Rsq	Adj Rsq	F	Sig
AAIJ	128.624	15.729	8.178	0.000	24.506	13.97	1.754	0.080	0.478	0.026	18.088	0.000	-0.001	0.000	-2.057	0.040	0.295	0.287	39.13	0.000
ANTM	61.109	16.873	3.622	0.000	-3.632	15.58	-0.233	0.816	0.560	0.038	14.594	0.000	0.000	0.000	0.054	0.957	0.171	0.162	19.39	0.000
ASII	94.091	16.082	16.082	0.000	19.998	19.99	1.648	0.100	0.273	0.012	22.753	0.000	-0.001	0.000	-3.220	0.001	0.340	0.333	48.34	0.000
BIDN	639.717	196.76	3.251	0.001	-280.51	327.9	-0.855	0.393	-0.823	1.068	-0.770	0.441	0.000	0.001	0.126	0.900	0.002	-0.009	0.161	1.000
BLTA	87.680	15.540	5.642	0.000	0.384	20.20	0.019	0.985	0.463	0.061	7.587	0.000	0.000	0.000	0.014	0.989	0.072	0.062	7.211	0.000
BNBR	358.062	73.183	4.893	0.000	189.370	102.1	1.855	0.064	-0.002	0.153	-0.015	0.988	0.000	0.000	-0.061	0.951	0.129	0.119	12.96	0.000
BNGA	478.082	92.190	5.186	0.000	-84.486	160.9	-0.525	0.600	0.000	0.000	-0.058	0.954	0.000	0.000	0.668	0.504	0.003	-0.008	0.297	0.996
BNII	311.597	81.754	3.811	0.000	23.284	118.9	0.196	0.845	0.451	0.285	1.582	0.114	0.000	0.000	0.003	0.997	0.024	0.013	2.275	0.004
BUMI	160.248	32.364	4.951	0.000	74.876	37.17	2.014	0.044	0.101	0.033	3.039	0.002	0.000	0.000	-0.171	0.865	0.114	0.104	11.57	0.000
GGRM	58.478	14.853	3.937	0.000	25.928	9.038	2.869	0.004	0.244	0.012	19.748	0.000	0.001	0.001	0.364	0.716	0.278	0.270	36.09	0.000
GJTL	96.621	17.885	5.402	0.000	36.221	17.23	2.102	0.036	0.564	0.034	16.352	0.000	0.000	0.000	0.252	0.801	0.235	0.227	28.67	0.000
HMSP	41.275	15.594	2.647	0.008	66.983	16.75	3.999	0.000	0.445	0.027	16.723	0.000	0.000	0.000	-0.517	0.605	0.188	0.179	21.47	0.000
INDF	74.836	14.957	5.004	0.000	28.070	13.03	2.154	0.031	0.210	0.013	15.898	0.000	0.000	0.000	3.427	0.001	0.199	0.190	23.26	0.000
INKP	46.161	23.103	1.998	0.046	19.391	23.97	0.809	0.419	0.260	0.019	13.489	0.000	0.001	0.000	5.406	0.000	0.304	0.304	35.02	0.000
INTP	97.578	17.709	5.510	0.000	9.825	15.55	0.632	0.528	0.775	0.049	15.677	0.000	-0.001	0.000	-2.515	0.012	0.208	0.200	24.41	0.000
ISAT	53.502	17.562	3.046	0.002	25.146	16.48	1.526	0.127	0.280	0.021	13.307	0.000	0.000	0.000	0.046	0.963	0.127	0.118	13.64	0.000
KLBF	77.226	21.784	3.545	0.000	49.037	18.21	2.693	0.007	0.484	0.045	10.788	0.000	0.000	0.000	-1.921	0.055	0.109	0.100	11.51	0.000
LPBN	214.806	93.368	2.301	0.022	-94.103	150.8	-0.624	0.533	0.950	0.366	2.596	0.010	0.000	0.000	0.636	0.525	0.008	-0.003	0.715	0.772
LPLI	351.910	112.37	3.132	0.002	502.723	168.7	2.979	0.003	-0.004	0.012	-0.317	0.751	0.000	0.001	-0.221	0.825	0.010	-0.001	0.938	0.521
MEXC	118.308	15.171	7.798	0.000	26.090	12.98	2.009	0.045	0.546	0.027	19.964	0.000	-0.001	0.000	-1.875	0.061	0.263	0.255	33.31	0.000
MLPL	66.131	19.667	3.362	0.001	67.047	17.44	3.843	0.000	0.413	0.022	18.746	0.000	0.000	0.000	2.234	0.026	0.263	0.255	33.48	0.000
MPPA	75.385	19.197	3.927	0.000	19.924	16.37	1.217	0.224	0.361	0.031	11.504	0.000	0.001	0.000	3.209	0.001	0.132	0.122	14.15	0.000
PNBN	82.231	24.223	3.395	0.001	22.893	19.94	1.148	0.251	0.534	0.052	10.327	0.000	0.000	0.000	-0.801	0.424	0.110	0.110	11.59	0.000
RAIS	117.409	20.187	5.816	0.000	22.772	19.74	1.154	0.249	0.673	0.077	8.692	0.000	0.000	0.000	-1.332	0.183	0.073	0.063	7.330	0.000

SMCB	119.922	20.134	5.956	0.000	32.367	19.48	1.062	0.097	0.381	0.023	16.741	0.000	0.000	0.000	-1.898	0.058	0.252	0.244	28.28	0.000
TINS	54.526	16.153	3.376	0.001	46.830	17.07	2.743	0.006	0.840	0.038	21.910	0.000	0.001	0.001	1.743	0.082	0.350	0.343	50.13	0.000
TKIM	104.736	24.033	4.358	0.000	29.860	21.85	1.367	0.172	0.461	0.046	10.106	0.000	0.003	0.000	5.079	0.000	0.161	0.149	13.74	0.000
TLKM	40.034	19.241	2.081	0.038	30.300	13.13	2.307	0.021	0.231	0.012	19.930	0.000	0.000	0.000	0.474	0.636	0.241	0.233	29.74	0.000
UNTR	73.116	16.924	4.320	0.000	10.371	15.05	0.689	0.491	0.258	0.019	13.749	0.000	0.001	0.000	2.971	0.003	0.168	0.160	19.00	0.000
UNVR	107.104	14.493	7.390	0.000	10.091	18.79	0.537	0.591	0.745	0.066	11.326	0.000	-0.002	0.001	-4.001	0.000	0.100	0.090	9.785	0.000
Rata-Rata	146.350	36.636			31.719	48.62			0.372	0.090			0.000	0.000			0.164	0.156		
JUMLAH YANG .Sig.				30 (100%)				11 (37%)			25 (83%)				10 (33%)				26 (87%)	

Sumber : Data Diolah



Lampiran 4b

Hasil Regresi Volatilitas Return Saham Kategori Size 2.

Kategori size 2																				
Emiten	Con- stant	Std error	t- value	Sig	DSN	Std error	t- value	Sig.	Frekw	Std error	t- value	Sig.	AV	Std error	t- value	Sig.	Rsq	Adj Rsq	F	Sig
ADMG	183.050	31.643	5.785	0.000	31.935	36.626	0.872	0.383	0.314	0.095	3.290	0.001	-0.002	0.001	-3.320	0.001	0.149	0.137	11.832	0.000
ASGR	111.776	17.293	6.464	0.000	3.222	18.339	0.176	0.861	0.000	0.001	0.223	0.824	0.000	0.000	1.569	0.117	0.061	0.051	6.082	0.000
AUTO	120.348	15.307	7.862	0.000	15.379	12.940	1.189	0.235	0.546	0.047	11.59	0.000	0.000	0.000	0.955	0.340	0.124	0.114	12.274	0.000
BEIN	126.156	27.847	4.530	0.000	-45.205	35.381	-1.278	0.202	0.708	0.189	3.745	0.000	0.000	0.000	0.593	0.553	0.144	0.131	11.177	0.000
BHIT	118.928	13.133	9.056	0.000	7.202	12.683	0.568	0.570	0.419	0.038	10.93	0.000	0.000	0.000	0.335	0.738	0.124	0.115	12.811	0.000
BMTR	139.432	14.828	9.403	0.000	15.336	15.863	0.967	0.334	0.352	0.032	11.14	0.000	-0.001	0.001	-1.811	0.070	0.155	0.145	15.415	0.000
BNLI	585.508	230.56	2.539	0.011	-276.48	395.424	-0.699	0.485	4.331	1.664	2.602	0.009	0.000	0.001	-0.199	0.842	0.006	-0.005	0.540	0.919
BRPT	228.212	28.449	8.022	0.000	25.223	29.809	0.846	0.398	0.869	0.062	14.02	0.000	0.000	0.000	0.447	0.655	0.181	0.171	18.093	0.000
CMNP	91.420	13.512	6.766	0.000	18.746	14.066	1.333	0.183	0.628	0.041	15.26	0.000	0.000	0.000	0.233	0.816	0.204	0.195	23.389	0.000
CTRA	202.445	24.447	8.281	0.000	22.688	28.102	0.807	0.420	0.796	0.070	11.42	0.000	0.000	0.000	-1.204	0.229	0.177	0.167	17.593	0.000
CTRS	168.961	23.624	7.152	0.000	39.008	25.508	1.529	0.126	0.765	0.066	11.63	0.000	0.000	0.000	0.085	0.932	0.155	0.145	15.648	0.000
DYNA	92.456	16.679	5.543	0.000	1.459	15.903	0.092	0.927	0.888	0.075	11.79	0.000	0.000	0.000	0.604	0.546	0.165	0.155	16.382	0.000
ELTY	127.834	50.772	2.518	0.012	69.297	58.627	1.182	0.237	0.288	0.083	3.453	0.001	0.001	0.000	1.605	0.109	0.145	0.134	13.349	0.000
EPMT	76.447	18.567	4.117	0.000	21.515	20.886	1.030	0.303	1.362	0.103	13.19	0.000	0.000	0.000	0.116	0.908	0.165	0.156	18.155	0.000
INCO	123.974	17.110	7.246	0.000	-15.359	22.062	-0.696	0.486	0.568	0.080	7.118	0.000	0.001	0.000	2.893	0.004	0.088	0.077	7.966	0.000
JIHD	170.655	22.047	7.741	0.000	25.570	22.831	1.120	0.263	0.604	0.049	12.32	0.000	-0.001	0.000	-3.545	0.000	0.161	0.152	17.451	0.000
KIJA	242.418	33.036	7.338	0.000	-13.601	33.653	-0.404	0.686	0.519	0.075	6.940	0.000	0.000	0.000	-3.831	0.000	0.098	0.087	9.025	0.000
LPPS	224.023	45.887	4.882	0.000	10.200	46.301	0.220	0.826	0.334	0.187	1.791	0.074	0.000	0.000	-0.467	0.641	0.133	0.122	12.546	0.000
LSIP	106.302	17.417	6.103	0.000	29.595	16.313	1.814	0.070	0.673	0.047	14.41	0.000	0.000	0.001	0.349	0.727	0.202	0.193	23.219	0.000
MKJO	62.454	14.577	4.284	0.000	9.910	20.930	0.474	0.636	-0.191	0.068	-2.793	0.005	0.000	0.001	-0.240	0.810	0.147	0.130	8.782	0.000
MTDL	131.897	22.656	5.822	0.000	32.562	21.961	1.483	0.138	0.455	0.040	11.39	0.000	0.001	0.000	4.407	0.000	0.126	0.117	13.465	0.000
NISP	99.213	18.611	5.331	0.000	0.207	23.303	0.009	0.993	0.551	0.099	5.568	0.000	0.000	0.000	-0.719	0.472	0.124	0.113	10.547	0.000
PNIN	192.351	22.261	8.641	0.000	53.434	21.170	2.524	0.012	1.178	0.075	15.68	0.000	-0.001	0.000	-4.150	0.000	0.200	0.191	22.681	0.000
PNLF	348.566	37.188	9.373	0.000	44.568	45.669	0.976	0.329	0.754	0.169	4.468	0.000	-0.001	0.000	-5.192	0.000	0.099	0.085	6.340	0.000

Bersambung

RMBA	56.960	16.810	3.388	0.001	18.787	20.245	0.928	0.354	0.500	0.939	12.78	0.000	0.000	0.000	0.705	0.481	0.200	0.192	23.435	0.000
SMGR	101.068	13.964	7.238	0.000	31.565	12.807	2.465	0.014	0.537	0.036	14.75	0.000	-0.002	0.002	-1.320	0.187	0.243	0.235	29.103	0.000
SMRA	280.696	37.388	7.508	0.000	59.118	38.394	1.540	0.124	0.759	0.145	5.224	0.000	-0.003	0.001	-5.066	0.000	0.124	0.112	10.119	0.000
TMPI	114.055	24.751	4.608	0.000	-12.162	23.097	-0.527	0.599	0.295	0.053	5.600	0.000	0.001	0.000	3.409	0.001	0.112	0.101	11.005	0.000
TSPC	112.691	12.168	9.261	0.000	20.362	10.639	1.914	0.056	0.922	0.055	16.79	0.000	-0.003	0.001	-3.348	0.001	0.214	0.205	24.613	0.000
UNSP	215.937	25.980	8.312	0.000	37.559	29.461	1.275	0.203	0.683	0.094	7.234	0.000	-0.001	0.000	-3.744	0.000	0.077	0.066	6.767	0.000
Rata-Rata	165.208	30.284			9.388	37.633			0.713	0.129			0.000	0.000			0.143	0.133		
Jumlah yang .Sig.				30 (100%)				2 (6.67%)				28 (93.33%)				11 (37%)				29 (97%)

Sumber : Data Diolah



Lampiran 4c

Hasil Regresi Volatilitas Return Saham Kategori Size 3.

Kategori size 3																				
Emiten	Con- stant	Std error	t- value	Sig.	DSN	Std error	t- value	Sig.	Frekw	Std error	t- value	Sig.	AV	Std	t- value	Sig.	Rsq	Adj Rsq	F	Sig
ADES	84.209	27.864	3.022	0.003	-6.286	30.175	-0.208	0.835	0.108	0.025	4.270	0.000	0.013	0.004	4.270	0.001	0.164	0.152	13.777	0.000
AKRA	260.16	34.777	7.481	0.000	-8.441	42.799	-0.197	0.844	-0.657	0.289	-2.276	0.023	-0.002	0.001	-1.767	0.078	0.136	0.121	9.044	0.000
AMFG	101.39	15.483	6.548	0.000	23.451	17.205	1.363	0.173	1.081	0.096	11.311	0.000	0.002	0.001	2.196	0.028	0.174	0.174	17.043	0.000
ASDM	227.45	27.045	8.410	0.000	2.669	29.314	0.091	0.927	0.000	0.000	-0.215	0.830	-0.001	0.001	-2.103	0.036	0.049	0.034	3.256	0.000
BASS	244.61	29.038	8.424	0.000	83.205	31.085	2.677	0.008	2.028	0.182	11.144	0.000	-0.003	0.001	-2.004	0.045	0.162	0.149	12.105	0.000
BBNI	435.62	146.07	2.982	0.003	-176.318	245.623	-0.718	0.473	1.195	0.908	1.316	0.188	0.000	0.001	-0.331	0.740	0.002	-0.009	0.180	1.000
BCIC	196.19	24.078	8.148	0.000	23.047	26.935	0.856	0.392	0.939	0.128	7.351	0.000	0.000	0.000	0.445	0.656	0.115	0.103	9.931	0.000
CPIN	110.41	14.358	7.690	0.000	44.148	16.297	2.709	0.007	1.190	0.066	17.945	0.000	0.001	0.000	1.082	0.280	0.256	0.248	29.289	0.000
DILD	258.53	36.890	7.008	0.000	3.557	33.198	0.107	0.915	0.783	0.116	6.758	0.000	0.000	0.000	-0.067	0.947	0.080	0.068	7.092	0.000
ETWA	227.54	34.503	6.595	0.000	19.077	36.669	0.520	0.603	1.344	0.147	9.149	0.000	-0.003	0.001	-3.526	0.000	0.157	0.146	13.947	0.000
FASW	145.32	22.016	6.601	0.000	23.463	26.711	0.878	0.380	0.653	0.059	11.054	0.000	0.001	0.001	1.417	0.157	0.157	0.145	12.542	0.000
HEXA	244.71	30.533	8.014	0.000	40.048	35.386	1.132	0.258	0.846	0.180	4.700	0.000	-0.003	0.001	-2.305	0.021	0.053	0.039	3.800	0.000
HITS	271.26	30.437	8.912	0.000	15.536	40.948	0.379	0.704	1.295	0.252	5.142	0.000	0.000	0.000	-1.396	0.163	0.119	0.101	6.678	0.000
INDR	62.686	15.840	3.957	0.000	19.593	14.835	1.321	0.187	1.189	0.071	16.748	0.000	0.000	0.000	1.204	0.229	0.233	0.224	26.813	0.000
KOMI	139.65	19.171	7.284	0.000	-17.739	17.468	-1.015	0.310	0.728	0.096	7.584	0.000	0.001	0.001	0.613	0.540	0.085	0.073	7.035	0.000
LPKR	373.78	46.864	7.976	0.000	12.833	58.965	0.218	0.828	-0.846	0.751	-1.127	0.260	-0.007	0.001	-5.389	0.000	0.235	0.215	12.001	0.000
LTLS	99.254	15.213	6.524	0.000	35.449	14.927	2.375	0.018	1.117	0.058	19.273	0.000	0.000	0.000	-0.232	0.816	0.278	0.270	35.143	0.000
MDLN	314.91	43.426	7.252	0.000	-5.807	50.302	-0.115	0.908	0.344	0.141	2.441	0.015	-0.001	0.001	-0.831	0.406	0.077	0.063	5.471	0.000
MITI	292.81	49.975	5.859	0.000	39.090	54.249	0.721	0.471	0.487	0.089	5.471	0.000	0.002	0.000	4.772	0.000	0.086	0.073	6.561	0.000
MLIA	90.086	21.316	4.226	0.000	0.375	19.416	0.019	0.985	0.757	0.062	12.250	0.000	0.001	0.000	3.258	0.001	0.159	0.150	16.516	0.000
MYOR	123.41	17.801	6.933	0.000	8.273	16.116	0.513	0.608	1.370	0.080	17.155	0.000	0.001	0.001	0.940	0.347	0.224	0.215	25.368	0.000
PTRA	467.83	88.741	5.272	0.000	101.332	96.153	1.054	0.292	0.080	0.169	0.471	0.638	-0.001	0.000	-2.735	0.000	0.183	0.161	8.422	0.000
SIIP	60.166	20.897	2.879	0.004	80.910	21.973	3.682	0.000	0.000	0.001	-0.636	0.525	0.001	0.000	3.437	0.001	0.133	0.123	13.217	0.000
SMAR	193.96	26.259	7.387	0.000	63.824	39.030	1.635	0.102	0.683	0.102	6.668	0.000	0.000	0.000	-1.388	0.165	0.166	0.151	11.042	0.000

Bersambung

SMMA	125.68	34.67	3.625	0.000	41.688	45.927	0.908	0.364	0.837	0.157	5.326	0.000	-0.002	0.001	-2.182	0.029	0.199	0.188	18.517	0.000
SONA	183.33	24.990	7.416	0.000	20.121	30.922	0.651	0.515	0.657	0.082	8.030	0.000	-0.001	0.001	-0.999	0.318	0.154	0.142	13.595	0.000
SSIA	166.59	24.023	6.935	0.000	75.919	26.588	2.855	0.004	0.866	0.095	9.109	0.000	0.000	0.000	-0.251	0.802	0.136	0.125	12.279	0.000
SUBA	339.85	63.214	5.376	0.000	-13.895	106.165	-0.131	0.896	0.657	0.190	3.456	0.001	0.000	0.000	0.252	0.801	0.028	0.017	2.555	0.001
TRST	99.486	16.984	5.858	0.000	-10.787	18.142	-0.595	0.552	0.699	0.063	11.154	0.000	0.000	0.000	-0.030	0.976	0.163	0.154	17.544	0.000
TURI	139.18	18.707	7.440	0.000	-4.055	21.434	-0.189	0.850	0.578	0.066	8.725	0.000	0.000	0.000	-0.697	0.486	0.100	0.090	9.599	0.000
ULTJ	153.51	23.637	6.495	0.000	-17.555	30.542	-0.575	0.566	0.436	0.107	4.057	0.000	0.001	0.001	1.097	0.273	0.071	0.057	5.141	0.000
Rata-Rata	201.15	33.704			16.669	41.790			0.692	0.156			0.000	0.001			0.140	0.128		
Jumlah yang .Sig				31 (100%)				5 (16%)				26 (84%)				12 (39%)				30 (97%)

Sumber : Data Diolah



Lampiran 4d
Hasil Regresi Volatilitas Return Saham Kategori Size 4

Kategori size 4																				
Emiten	Con- stant	Std error	t- value	Sig.	DSN	Std error	t- value	Sig.	Frekw	Std error	t- value	Sig.	AV	Std error	t- value	Sig.	Rsq	Adj Rsq	F	Sig
AHAP	351.22	50.304	6.982	0.000	73.799	76.756	0.961	0.337	-0.009	0.128	-0.069	0.945	-0.001	0.001	-2.146	0.032	0.052	0.025	1.957	0.016
ASIA	228.31	47.590	4.798	0.000	-107.266	56.315	-1.905	0.057	0.632	0.231	2.739	0.006	0.001	0.000	2.618	0.009	0.151	0.139	10.308	0.000
BBLD	243.26	43.276	5.621	0.000	82.713	52.197	1.585	0.113	0.849	0.465	1.827	0.068	0.000	0.001	0.306	0.760	0.096	0.081	6.521	0.000
BIPP	216.83	48.482	4.472	0.000	64.019	53.380	1.199	0.231	0.000	0.000	-0.544	0.586	0.000	0.000	-1.101	0.271	0.130	0.119	12.142	0.000
BMSR	397.38	44.908	8.849	0.000	-0.257	50.578	-0.005	0.996	0.389	0.084	4.624	0.000	0.000	0.001	0.335	0.738	0.069	0.052	4.034	0.000
BUDI	144.15	21.849	6.597	0.000	-6.207	21.936	-0.283	0.777	0.590	0.083	7.077	0.000	0.000	0.000	1.562	0.119	0.102	0.091	9.343	0.000
CEKA	143.96	21.058	6.836	0.000	22.142	21.528	1.028	0.304	0.827	0.117	7.051	0.000	0.000	0.000	-0.834	0.404	0.083	0.071	7.057	0.000
DAVO	314.65	44.084	7.138	0.000	17.250	47.678	0.362	0.718	1.275	0.220	5.783	0.000	-0.004	0.001	-3.413	0.001	0.078	0.064	5.551	0.000
DSUC	335.69	42.718	7.858	0.000	20.267	53.417	0.379	0.704	1.015	0.292	3.478	0.001	-0.003	0.001	-3.158	0.002	0.125	0.109	7.578	0.000
DUTI	173.40	21.317	8.134	0.000	21.020	20.745	1.013	0.311	1.801	0.154	11.678	0.000	0.000	0.000	-0.779	0.436	0.145	0.134	13.094	0.000
HERO	211.73	21.966	9.639	0.000	22.258	27.312	0.815	0.415	1.350	0.224	6.039	0.000	0.000	0.000	-0.923	0.356	0.108	0.094	7.706	0.000
IGAR	142.92	22.905	6.240	0.000	81.424	20.309	4.009	0.000	1.350	0.097	13.862	0.000	0.001	0.000	2.192	0.029	0.188	0.179	20.957	0.000
INPC	870.97	103.26	8.435	0.000	-6.428	134.446	-0.003	0.997	-0.024	0.658	-0.037	0.971	-0.002	0.001	-3.056	0.002	0.088	0.058	2.955	0.000
JPRS	326.04	44.282	7.363	0.000	-42.910	50.866	-0.844	0.399	0.441	0.225	1.962	0.050	-0.002	0.001	-1.618	0.106	0.052	0.035	2.987	0.000
JRPT	239.89	28.925	8.294	0.000	14.994	35.184	0.426	0.670	2.362	0.397	5.953	0.000	-0.001	0.001	-1.044	0.297	0.107	0.090	6.611	0.000
KDSI	248.60	29.864	8.324	0.000	-33.297	34.631	-0.961	0.337	0.595	0.118	5.035	0.000	-0.001	0.001	-1.112	0.266	0.087	0.072	5.866	0.000
MIDRN	135.57	21.153	6.409	0.000	40.890	22.207	1.841	0.066	1.290	0.129	10.032	0.000	0.003	0.001	2.875	0.004	0.149	0.137	12.719	0.000
MIRA	360.55	36.909	9.769	0.000	62.069	44.261	1.402	0.161	0.748	0.088	8.474	0.000	0.000	0.000	-0.897	0.370	0.117	0.104	9.155	0.000
MRAT	103.24	25.355	4.072	0.000	36.421	30.649	1.188	0.235	1.012	0.156	6.493	0.000	-0.002	0.001	-1.911	0.056	0.138	0.125	11.107	0.000
MYTX	251.96	38.745	6.503	0.000	-34.130	44.316	-0.770	0.441	0.331	0.225	1.470	0.142	-0.001	0.001	-1.277	0.202	0.088	0.074	6.421	0.000
PIBRX	137.96	22.973	6.005	0.000	62.726	27.829	2.254	0.024	-0.235	0.150	-1.572	0.116	-0.003	0.001	-4.381	0.000	0.153	0.138	9.919	0.000
PTRO	155.70	19.970	7.797	0.000	68.289	24.881	2.745	0.006	1.123	0.126	8.901	0.000	-0.001	0.002	-0.665	0.506	0.156	0.144	12.808	0.000
SIMA	143.07	29.873	4.789	0.000	33.962	32.945	1.031	0.303	0.423	0.110	3.843	0.000	0.002	0.002	1.408	0.160	0.137	0.125	11.097	0.000
SIPD	457.19	96.719	4.727	0.000	6.842	154.371	0.044	0.965	2.074	0.726	2.857	0.004	0.001	0.001	0.995	0.320	0.027	0.015	2.274	0.004

Bersambung

SMJR	205.94	31.272	6.586	0.000	-1.387	39.103	-0.035	0.972	1.664	0.291	5.721	0.000	-0.006	0.004	-1.528	0.127	0.156	0.137	8.282	0.000
SMSM	149.23	25.212	5.919	0.000	-24.361	33.236	-0.733	0.464	0.532	0.156	3.418	0.001	0.002	0.001	1.842	0.066	0.043	0.027	2.592	0.001
SPMA	159.67	21.318	7.490	0.000	48.860	23.331	2.094	0.036	1.078	0.102	10.563	0.000	0.000	0.000	-0.265	0.791	0.165	0.155	16.019	0.000
SRSN	355.46	56.685	6.271	0.000	43.931	77.655	0.566	0.572	0.695	0.221	3.139	0.002	0.001	0.000	1.402	0.161	0.035	0.020	2.230	0.005
SULI	450.30	51.544	8.736	0.000	55.898	51.246	1.091	0.276	0.933	0.509	1.833	0.067	-0.005	0.001	-5.506	0.000	0.093	0.076	5.538	0.000
TIRT	286.32	30.090	9.515	0.000	-40.080	37.763	-1.061	0.289	0.381	0.084	4.552	0.000	-0.002	0.001	-2.761	0.006	0.158	0.144	10.857	0.000
Rata-Rata	264.71	38.153			19.648	46.703			0.850	0.219			-0.001	0.001			0.109	0.094		
Jumlah yang Sig				30 (100%)				4 (13.33%)				23 (77%)				11 (37%)				30 (100%)

Sumber : Data Diolah



Lampiran 4e
Hasil Regresi Volatilitas Return Saham Kategori Size 5

Emiten	Kategori size 5																			
	Con- stant	Std error	t- value	Sig.	DSN	Std error	t- value	Sig.	Frekw	Std error	t- value	Sig.	AV	Std error	t-value	Sig.	Rsq	Adj Rsq	F	Sig
ABDA	367.015	43.478	8.441	0.000	35.176	59.903	0.587	0.557	0.003	0.067	0.039	0.969	-0.005	0.003	-1.814	0.070	0.139	0.113	5.220	0.000
AISA	393.439	42.318	9.297	0.000	54.457	45.795	1.189	0.235	-0.001	0.002	-0.502	0.616	-0.003	0.001	-2.363	0.018	0.039	0.022	2.237	0.004
ALMI	314.353	37.378	8.410	0.000	-0.225	48.874	-0.005	0.996	1.693	0.342	4.957	0.000	0.001	0.002	0.790	0.429	0.110	0.093	6.272	0.000
BATI	180.362	21.939	8.221	0.000	31.127	34.182	0.911	0.363	-0.009	0.012	-0.740	0.460	-0.001	0.001	-1.006	0.315	0.093	0.063	3.086	0.000
BKSL	127.748	19.207	6.651	0.000	65.775	23.249	2.829	0.005	2.470	0.245	10.086	0.000	0.000	0.000	4.825	0.000	0.179	0.168	15.897	0.000
BRNA	116.804	24.844	4.701	0.000	26.320	26.385	0.998	0.319	1.348	0.261	5.163	0.000	-0.006	0.002	-3.162	0.002	0.169	0.156	12.745	0.000
CKRA	417.676	51.039	8.183	0.000	0.148	0.042	3.509	0.000	0.953	0.458	2.079	0.038	-0.001	0.001	-0.851	0.395	0.049	0.033	3.085	0.000
DPNS	198.386	26.198	7.572	0.000	-12.218	34.027	-0.359	0.720	0.003	0.048	0.056	0.955	0.001	0.001	0.876	0.381	0.085	0.070	5.547	0.000
DVLA	150.011	22.814	6.575	0.000	23.547	24.635	0.956	0.339	1.449	0.265	5.475	0.000	-0.002	0.001	-1.774	0.076	0.105	0.091	7.712	0.000
ESTI	76.983	29.380	2.620	0.009	-3.575	28.113	-0.127	0.899	0.297	0.307	0.967	0.334	0.000	0.001	0.450	0.653	0.151	0.134	8.845	0.000
GDYR	354.623	68.028	5.213	0.000	96.160	83.119	1.157	0.248	0.044	0.130	0.334	0.738	-0.002	0.001	-2.152	0.032	0.091	0.074	5.207	0.000
IKAI	291.079	32.800	8.874	0.000	-22.120	38.557	-0.574	0.566	0.567	0.105	5.396	0.000	0.003	0.001	3.883	0.000	0.113	0.098	7.908	0.000
IKBI	769.511	84.058	9.154	0.000	5.623	114.67	0.049	0.961	0.007	0.043	0.158	0.875	-0.014	0.011	-1.325	0.186	0.047	-0.014	0.777	0.703
IMAS	752.508	81.343	9.251	0.000	83.052	114.64	0.724	0.469	-0.007	0.025	-0.289	0.773	-0.019	0.011	-1.725	0.086	0.029	-0.020	0.596	0.878
INCI	192.925	21.191	9.104	0.000	17.401	21.335	0.816	0.415	1.086	0.105	10.366	0.000	-0.003	0.001	-3.325	0.001	0.144	0.133	12.423	0.000
INTA	325.063	32.947	9.866	0.000	35.196	34.906	1.008	0.314	1.689	0.199	8.468	0.000	-0.007	0.002	-3.070	0.002	0.111	0.096	7.587	0.000
INTD	561.260	74.218	7.562	0.000	10.656	108.53	0.098	0.922	-0.032	0.077	-0.424	0.672	-0.007	0.005	-1.411	0.159	0.076	0.043	2.308	0.004
JKSW	650.895	64.978	10.017	0.000	60.337	68.404	0.882	0.378	0.512	0.289	1.774	0.076	-0.003	0.001	-2.632	0.009	0.029	0.012	1.754	0.037
KBLI	244.249	32.333	7.554	0.000	5.837	34.099	0.171	0.864	2.438	0.310	7.865	0.000	0.000	0.000	-0.669	0.504	0.098	0.085	7.666	0.000
LION	338.101	48.329	6.996	0.000	152.944	59.482	2.571	0.010	-0.016	0.022	-0.716	0.474	-0.001	0.008	-0.066	0.947	0.061	0.027	1.820	0.030
LMPI	674.858	81.520	8.278	0.000	42.660	92.384	0.462	0.644	-0.034	0.016	-2.078	0.038	-0.004	0.003	-1.060	0.289	0.044	0.019	1.730	0.042
LPCK	609.620	58.782	10.371	0.000	-18.256	71.450	-0.256	0.798	-0.025	0.022	-1.140	0.255	-0.006	0.003	-2.233	0.026	0.059	0.035	2.457	0.002
LPGI	514.218	51.079	10.067	0.000	95.841	59.982	1.598	0.111	-0.006	0.013	-0.482	0.630	-0.002	0.003	-0.771	0.441	0.062	0.033	2.135	0.008
MRFI	272.085	29.608	9.190	0.000	54.818	37.849	1.448	0.148	0.373	0.099	3.761	0.000	0.000	0.001	-0.192	0.848	0.073	0.058	4.805	0.000

Bersambung

NIPS	808.638	94.447	8.562	0.000	120.086	138.67	0.866	0.387	-0.022	0.024	-0.942	0.347	0.001	0.001	1.009	0.314	0.031	-0.029	0.513	0.932
POLY	378.068	65.977	5.730	0.000	-136.549	72.858	-1.874	0.061	0.900	0.275	3.271	0.001	0.000	0.000	0.832	0.406	0.116	0.097	6.002	0.000
PWSI	990.995	121.14	8.181	0.000	-90.254	147.48	-0.612	0.541	0.551	0.262	2.100	0.036	0.005	0.007	0.756	0.450	0.048	0.010	1.262	0.224
RJMS	390.883	44.984	8.689	0.000	-67.001	44.913	-1.492	0.136	0.744	0.225	3.310	0.001	0.000	0.001	-0.464	0.643	0.037	0.021	2.267	0.004
RICY	187.479	26.268	7.137	0.000	-19.462	31.063	-0.627	0.531	1.187	0.295	4.026	0.000	0.000	0.000	-0.137	0.891	0.097	0.084	7.275	0.000
SAFE	506.842	53.522	9.470	0.000	-32.563	67.769	-0.480	0.631	0.326	0.337	0.969	0.333	-0.003	0.001	-2.769	0.006	0.073	0.056	4.213	0.000
SSTM	191.196	27.275	7.010	0.000	12.466	31.825	0.392	0.695	1.623	0.230	7.063	0.000	0.000	0.001	0.103	0.918	0.120	0.108	10.047	0.000
Rata- Rata	398.318	48.820			20.239	58.039			0.649	0.165			-0.002	0.002			0.086	0.063		
Jumlah yang Sig.				31 (100%)				3 (9.67%)				16 (52%)				10 (32.26%)				27 (87%)

Sumber Data Diolah



Lampiran 5
Penentuan Kategori Size Perusahaan

	EMITEN		Total Nilai Pasar
N	Valid	152	152
	Missing	0	0
Mean			4.528.680.220.085,5200
Median			701.828.000.000,0000
Std. Deviation			12.611.420.264.438,79000
Variance			159047921086297400000000000.00000
Skewness			5.885
Std. Error of Skewness			.197
Kurtosis			40.947
Std. Error of Kurtosis			.391
Minimum			1.800.997.150,00
Maximum			109.506.000.000.000,00
Sum			688.359.393.453.000,00
Percentiles	20		210.262.800.000,00
	40		473.724.800.000,00
	60		1.150.929.999.999,99
	80		5.262.468.000.000,00

Sumber: Hasil pengolahan data BEJ 2000-2005

Lampiran 6

Hasil Total Nilai Pasar sebagai Dasar Penentuan Kategori Size Perusahaan

TOTAL NILAI PASAR

	TOTAL NILAI PASAR	Frequency	Percent	Valid Percent	Cumulative Percent
Valid	1800997150.00	1	.7	.7	.7
	5134282100.00	1	.7	.7	1.3
	6571414500.00	1	.7	.7	2.0
	6710242975.00	1	.7	.7	2.6
	14787906250.00	1	.7	.7	3.3
	27920016775.00	1	.7	.7	3.9
	28314761450.00	1	.7	.7	4.6
	32221580825.00	1	.7	.7	5.3
	51069783100.00	1	.7	.7	5.9
	54100000000.00	1	.7	.7	6.6
	56175000000.00	1	.7	.7	7.2
	58716158025.00	1	.7	.7	7.9
	60000000000.00	1	.7	.7	8.6
	66712540625.00	1	.7	.7	9.2
	78908612400.00	1	.7	.7	9.9
	82200000000.00	1	.7	.7	10.5
	85927362500.00	1	.7	.7	11.2
	98702794325.00	1	.7	.7	11.8
	104000000000.00	1	.7	.7	12.5
	104838000000.00	1	.7	.7	13.2
	127194000000.00	1	.7	.7	13.8
	129883000000.00	1	.7	.7	14.5
	130680000000.00	1	.7	.7	15.1
	141100000000.00	1	.7	.7	15.8
	147208000000.00	1	.7	.7	16.4
	147581000000.00	1	.7	.7	17.1
	156851000000.00	1	.7	.7	17.8
	193780000000.00	1	.7	.7	18.4
	198086000000.00	1	.7	.7	19.1
	205275000000.00	1	.7	.7	19.7
	213588000000.00	1	.7	.7	20.4
	217928000000.00	1	.7	.7	21.1
	225333000000.00	1	.7	.7	21.7
	225394000000.00	1	.7	.7	22.4

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242674000000.00	1	.7	.7	23.0
248500000000.00	1	.7	.7	23.7
251000000000.00	1	.7	.7	24.3
252173000000.00	1	.7	.7	25.0
253834000000.00	1	.7	.7	25.7
256658000000.00	1	.7	.7	26.3
275500000000.00	1	.7	.7	27.0
296902000000.00	1	.7	.7	27.6
321865000000.00	1	.7	.7	28.3
324000000000.00	1	.7	.7	28.9
325642000000.00	1	.7	.7	29.6
338011000000.00	1	.7	.7	30.3
338777000000.00	1	.7	.7	30.9
343940000000.00	1	.7	.7	31.6
345183000000.00	1	.7	.7	32.2
353650000000.00	1	.7	.7	32.9
357520000000.00	1	.7	.7	33.6
374987000000.00	1	.7	.7	34.2
382354000000.00	1	.7	.7	34.9
387154000000.00	1	.7	.7	35.5
403105000000.00	1	.7	.7	36.2
412000000000.00	1	.7	.7	36.8
413600000000.00	1	.7	.7	37.5
413848000000.00	1	.7	.7	38.2
420542000000.00	1	.7	.7	38.8
462684000000.00	1	.7	.7	39.5
467220000000.00	1	.7	.7	40.1
499744000000.00	1	.7	.7	40.8
505382000000.00	1	.7	.7	41.4
520000000000.00	1	.7	.7	42.1
532000000000.00	2	1.3	1.3	43.4
533692000000.00	1	.7	.7	44.1
565594000000.00	1	.7	.7	44.7
580000000000.00	1	.7	.7	45.4
599555000000.00	1	.7	.7	46.1
620250000000.00	1	.7	.7	46.7
639364000000.00	1	.7	.7	47.4
640000000000.00	1	.7	.7	48.0
649839000000.00	1	.7	.7	48.7
692490000000.00	1	.7	.7	49.3

	699292000000.00	1	.7	.7	50.0
	704364000000.00	1	.7	.7	50.7
	708000000000.00	1	.7	.7	51.3
	719993000000.00	1	.7	.7	52.0
	757697000000.00	1	.7	.7	52.6
	776603000000.00	1	.7	.7	53.3
	834314000000.00	1	.7	.7	53.9
	836025000000.00	1	.7	.7	54.6
	854904000000.00	1	.7	.7	55.3
	916415000000.00	1	.7	.7	55.9
	948879000000.00	1	.7	.7	56.6
	971072000000.00	1	.7	.7	57.2
	990200000000.00	1	.7	.7	57.9
	1061140000000.00	1	.7	.7	58.6
	1066480000000.00	1	.7	.7	59.2
	1106650000000.00	1	.7	.7	59.9
	1162000000000.00	1	.7	.7	60.5
	1233100000000.00	1	.7	.7	61.2
	1250000000000.00	1	.7	.7	61.8
	1301930000000.00	1	.7	.7	62.5
	1403420000000.00	1	.7	.7	63.2
	1432000000000.00	1	.7	.7	63.8
	1485420000000.00	1	.7	.7	64.5
	1525240000000.00	1	.7	.7	65.1
	1570550000000.00	1	.7	.7	65.8
	1671610000000.00	1	.7	.7	66.4
	1728690000000.00	1	.7	.7	67.1
	1733400000000.00	1	.7	.7	67.8
	1938450000000.00	1	.7	.7	68.4
	2027640000000.00	1	.7	.7	69.1
	2154100000000.00	1	.7	.7	69.7
	2170000000000.00	1	.7	.7	70.4
	2201320000000.00	1	.7	.7	71.1
	2370500000000.00	1	.7	.7	71.7
	2808500000000.00	1	.7	.7	72.4
	2870500000000.00	1	.7	.7	73.0
	3068220000000.00	1	.7	.7	73.7
	3236820000000.00	1	.7	.7	74.3
	3250000000000.00	1	.7	.7	75.0
	3405560000000.00	1	.7	.7	75.7

3520130000000.00	1	.7	.7	76.3
4364050000000.00	1	.7	.7	77.0
4464470000000.00	1	.7	.7	77.6
4875380000000.00	1	.7	.7	78.3
4955680000000.00	1	.7	.7	78.9
5058540000000.00	1	.7	.7	79.6
5219640000000.00	1	.7	.7	80.3
5326710000000.00	1	.7	.7	80.9
5992090000000.00	1	.7	.7	81.6
6099300000000.00	1	.7	.7	82.2
6188990000000.00	1	.7	.7	82.9
6606960000000.00	1	.7	.7	83.6
6822860000000.00	1	.7	.7	84.2
7272050000000.00	1	.7	.7	84.9
7559000000000.00	1	.7	.7	85.5
7721000000000.00	1	.7	.7	86.2
7991410000000.00	1	.7	.7	86.8
8129460000000.00	1	.7	.7	87.5
8451570000000.00	1	.7	.7	88.2
8614660000000.00	1	.7	.7	88.8
8634730000000.00	1	.7	.7	89.5
8660130000000.00	1	.7	.7	90.1
8807930000000.00	1	.7	.7	90.8
9061000000000.00	1	.7	.7	91.4
9190000000000.00	1	.7	.7	92.1
9545930000000.00	1	.7	.7	92.8
1079500000000.00	1	.7	.7	93.4
1174300000000.00	1	.7	.7	94.1
1872250000000.00	1	.7	.7	94.7
2682060000000.00	1	.7	.7	95.4
2810000000000.00	1	.7	.7	96.1
2860240000000.00	1	.7	.7	96.7
3085660000000.00	1	.7	.7	97.4
3388360000000.00	1	.7	.7	98.0
4478660000000.00	1	.7	.7	98.7
8160000000000.00	1	.7	.7	99.3
10950600000000.00	1	.7	.7	100.0
Total	152	100.0	100.0	

Sumber : Data Diolah (Output SPSS)